

CRISIL Indices

Factsheet

December 15, 2022

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Constituent Details – 15 December 2022

The securities that would form a part of the indices with effect from 15 December 2022 are as follows:

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE296A08870	Bajaj Finance 08.06% (Series 189) 04-Oct-2029	4-Oct-29	8.06%	10.00%
CRISIL AAA Long Term Bond Index	2	INE539K07221	HDFC Credila Financial Services 08.15% 07-Jul-2032	7-Jul-32	8.15%	3.93%
CRISIL AAA Long Term Bond Index	3	INE001A07TP5	HDFC 07.80% (Series AA-010) 06-Sep-2032	6-Sep-32	7.80%	10.00%
CRISIL AAA Long Term Bond Index	4	INE219X07264	India Grid Trust 08.20% (Series V CAT III & IV) 06-May-2031	6-May-31	8.20%	2.44%
CRISIL AAA Long Term Bond Index	5	INE053F07BV1	IRFC 07.48% (Series 141) 29-Aug-2034	29-Aug-34	7.48%	10.00%
CRISIL AAA Long Term Bond Index	6	INE115A07PY3	LICHF 07.85% (Tranche 424 option I) 18-Aug-2032	18-Aug-32	7.85%	10.00%
CRISIL AAA Long Term Bond Index	7	INE261F08DA8	NABARD 06.85% (SERIES PMAY-G PD6) 21-Mar-2031	21-Mar-31	6.85%	10.00%
CRISIL AAA Long Term Bond Index	8	INE906B07GP0	NHAI 08.27% (2018-19 Series 6) 28-Mar-2029	28-Mar-29	8.27%	10.00%
CRISIL AAA Long Term Bond Index	9	INE733E08221	NTPC 07.44% (Series 78) 25-Aug-2032	25-Aug-32	7.44%	10.00%
CRISIL AAA Long Term Bond Index	10	INE134E07AN1	PFC 07.00% (Tranche I Series IV Category III & IV) 22-Jan-2031	22-Jan-31	7.00%	10.00%
CRISIL AAA Long Term Bond Index	11	INE020B08CU7	RECL 07.55% (Series 197) 10-May-2030	10-May-30	7.55%	10.00%
CRISIL AAA Long Term Bond Index	12	INE306N07MZ5	TCFSL 07.95% (Series F) 12-Aug-2032	12-Aug-32	7.95%	3.63%
CRISIL AAA Medium Term Bond Index	1	INE296A07SC1	Bajaj Finance 07.60% (Series 286 Tranch 6 Option II) 25-Aug-2027	25-Aug-27	7.60%	10.00%
CRISIL AAA Medium Term Bond Index	2	INE514E08GA6	Exim Bank 07.10% (Series Y03) 18-Mar-2026	18-Mar-26	7.10%	10.00%
CRISIL AAA Medium Term Bond Index	3	INE047A08190	Grasim Industries 07.50% (Series 22-23 I) 10-Jun-2027	10-Jun-27	7.50%	2.36%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Medium Term Bond Index	4	INE001A07TN0	HDFC 07.77% (Series AA-008) 28-Jun-2027	28-Jun-27	7.77%	10.00%
CRISIL AAA Medium Term Bond Index	5	INE537P07661	India Infradebt 07.77% (Series I TRANCHE V) 27-Aug-2027	27-Aug-27	7.77%	5.83%
CRISIL AAA Medium Term Bond Index	6	INE053F07AB5	IRFC 07.27% (Series- 121) 15-Jun-2027	15-Jun-27	7.27%	10.00%
CRISIL AAA Medium Term Bond Index	7	INE115A07PV9	LICHF 07.90% (Tranche 421) 23-Jun-2027	23-Jun-27	7.90%	9.26%
CRISIL AAA Medium Term Bond Index	8	INE261F08DO9	NABARD 07.40% (Series 23A) 30-Jan-2026	30-Jan-26	7.40%	10.00%
CRISIL AAA Medium Term Bond Index	9	INE134E08LP1	PFC 07.13% (Series 216) 15-Jul-2026	15-Jul-26	7.13%	10.00%
CRISIL AAA Medium Term Bond Index	10	INE020B08963	RECL 08.11% (Tranche 136) 07-Oct-2025	7-Oct-25	8.11%	10.00%
CRISIL AAA Medium Term Bond Index	11	INE556F08KB4	SIDBI 07.11% (Series IV FY-2022-23) 27-Feb-2026	27-Feb-26	7.11%	10.00%
CRISIL AAA Medium Term Bond Index	12	INE033L07HU0	TCHFL 07.80% (series D option II) 05-Aug-2027	5-Aug-27	7.80%	2.55%
CRISIL AAA Short Term Bond Index	1	INE296A07RQ3	Bajaj Finance 05.4022% (series 274 Option I) 10-Apr-2023	10-Apr-23	5.40%	10.00%
CRISIL AAA Short Term Bond Index	2	INE756I07E14	HDB Financial Services 07.50% (SERIES 2022 A1 (FX) 182) 23-Sep-2025	23-Sep-25	7.50%	10.00%
CRISIL AAA Short Term Bond Index	3	INE001A07TM2	HDFC 07.28% (Series AA-007) 01-Mar-2024	1-Mar-24	7.28%	10.00%
CRISIL AAA Short Term Bond Index	4	INE242A08510	IOC 05.84% (Series XXII) 19-Apr-2024	19-Apr-24	5.84%	4.57%
CRISIL AAA Short Term Bond Index	5	INE053F07BB3	IRFC 08.25% (Series 132) 28-Feb-2024	28-Feb-24	8.25%	8.14%
CRISIL AAA Short Term Bond Index	6	INE916DA7QP8	Kotak Mahindra Prime 05.50% (Series III) 08-Sep-2023	8-Sep-23	5.50%	2.78%
CRISIL AAA Short Term Bond Index	7	INE115A07PX5	LICHF 06.8975% (Tranche 423) 16-Nov-2023	16-Nov-23	6.90%	10.00%
CRISIL AAA Short Term Bond Index	8	INE261F08DQ4	NABARD 07.25% (Series 23 C) 01-Aug-2025	1-Aug-25	7.25%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Short Term Bond Index	9	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	6.44%
CRISIL AAA Short Term Bond Index	10	INE134E08LO4	PFC 07.13% (Series 215) 08-Aug-2025	8-Aug-25	7.13%	10.00%
CRISIL AAA Short Term Bond Index	11	INE020B08CK8	RECL 06.88% (Series 190 A) 20-Mar-2025	20-Mar-25	6.88%	10.00%
CRISIL AAA Short Term Bond Index	12	INE556F08KA6	SIDBI 07.25% (Series III of FY- 2022-23) 31-Jul-2025	31-Jul-25	7.25%	8.07%
CRISIL AA and AA+ Long Term Bond Index	1	INE121A08OR6	Cholamandalam Investment & Fin 07.90% (SERIES SD62) 06-Oct-2031	6-Oct-31	7.90%	7.63%
CRISIL AA and AA+ Long Term Bond Index	2	INE233A08055	Godrej Industries 07.58% 28-Sep-2028	28-Sep-28	7.58%	9.54%
CRISIL AA and AA+ Long Term Bond Index	3	INE957N08086	Hero Fincorp 08.65% (Series HFCL/NCD/053) 16-Jul-2032	16-Jul-32	8.65%	9.86%
CRISIL AA and AA+ Long Term Bond Index	4	INE530B08094	IIFL 10.00% (Series I) 24-Jun-2028	24-Jun-28	10.00%	5.09%
CRISIL AA and AA+ Long Term Bond Index	5	INE477L08147	IIFL Home Finance 10.00% (series I) 03-Nov-2028	3-Nov-28	10.00%	7.34%
CRISIL AA and AA+ Long Term Bond Index	6	INE562A08081	Indian Bank 06.18% (Series V Basel III Tier II) 13-Jan-2031 C 13-Jan-2026	13-Jan-31	6.18%	10.00%
CRISIL AA and AA+ Long Term Bond Index	7	INE651J07622	JM Financial Credit Solutions 09.75% (Tranche I Option VI) 07-Jun-2028	7-Jun-28	9.75%	10.00%
CRISIL AA and AA+ Long Term Bond Index	8	INE523H07BT3	JM Financial Products 08.65% (Tranche CW 2022) 13-Jul-2032	13-Jul-32	8.65%	2.20%
CRISIL AA and AA+ Long Term Bond Index	9	INE774D08MP4	MMFSL 09.50% (Series IV Category III & IV) 18-Jan-2029	18-Jan-29	9.50%	8.33%
CRISIL AA and AA+ Long Term Bond Index	10	INE160A08191	PNB 07.10% (Series XXIV) 18-Nov-2031 C 18-Nov-2026	18-Nov-31	7.10%	10.00%
CRISIL AA and AA+ Long Term Bond Index	11	INE721A07NX5	STFC 09.40% (Tranche I Series V) 12-Jul-2028	12-Jul-28	9.40%	10.00%
CRISIL AA and AA+ Long Term Bond Index	12	INE812V07039	THDC India Ltd. (Series III) 07.19% 24-Jul-2030	24-Jul-30	7.19%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Medium Term Bond Index	1	INE477A07357	Can Fin Homes 07.80% 24-Nov-2025	24-Nov-25	7.80%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	2	INE121A07Q00	Cholamandalam Investment & Fin 07.32% (Series SD621) 28-Apr-2026	28-Apr-26	7.32%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	3	INE530B07161	IIFL Finance 08.42% (SR V TR II) 14-Oct-2026	14-Oct-26	8.42%	9.42%
CRISIL AA and AA+ Medium Term Bond Index	4	INE244L07242	Indiabulls Commercial Credit 09.00% (OPTION III) 21-Sep-2026	21-Sep-26	9.00%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	5	INE148I08298	Indiabulls Housing finance 08.35% (Option II) 08-Sep-2027	8-Sep-27	8.35%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	6	INE523H07BO4	JM Financial Products 08.20% (Series II) 07-Oct-2026	7-Oct-26	8.20%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	7	INE774D07UM6	MMFSL 07.90% (Series AF2022) 30-Aug-2027	30-Aug-27	7.90%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	8	INE572E09346	PNBHF 08.39% (Series V) 28-Apr-2026	28-Apr-26	8.39%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	9	INE511C08AG6	Poonawalla Fincorp 10.25% 03-Mar-2027	3-Mar-27	10.25%	0.52%
CRISIL AA and AA+ Medium Term Bond Index	10	INE721A07KD3	STFC 09.22% (Series PPD 15-16 C35 Option II) 13-Apr-2026	13-Apr-26	9.22%	9.69%
CRISIL AA and AA+ Medium Term Bond Index	11	INE331A07265	Ramco Cements 06.90% (Series G) 24-Dec-2026	24-Dec-26	6.90%	5.19%
CRISIL AA and AA+ Medium Term Bond Index	12	INE729N08030	TVS Credit Services 09.40% 10-Jun-2026	10-Jun-26	9.40%	5.19%
CRISIL AA and AA+ Short Term Bond Index	1	INE0AD507010	Aseem Infrastructure Fin. 07.00% (SERIES 1) 10-May-2024	10-May-24	7.00%	0.68%
CRISIL AA and AA+ Short Term Bond Index	2	INE343G08018	Bharti Hexacom 06.00% 19-Jan-2024	19-Jan-24	6.00%	10.00%
CRISIL AA and AA+ Short Term Bond Index	3	INE121A07PN4	Cholamandalam Investment & Fin 07.38% (Series 590) 31-Jul-2024	31-Jul-24	7.38%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Short Term Bond Index	4	INE233A08048	Godrej Industries 6.92% 14-May-2025	14-May-25	6.92%	6.84%
CRISIL AA and AA+ Short Term Bond Index	5	INE484J08022	Godrej Properties 07.50% 31-Jul-2023	31-Jul-23	7.50%	3.42%
CRISIL AA and AA+ Short Term Bond Index	6	INE092T08BS4	IDFC First Bank 08.67% [SERIES IDFC BANK OBB 14/2015] 03-Jan-2025	3-Jan-25	8.67%	10.00%
CRISIL AA and AA+ Short Term Bond Index	7	INE148I07KA8	Indiabulls Housing finance 08.35%(Series I CAT I&II) 22-Sep-2023	22-Sep-23	8.35%	9.05%
CRISIL AA and AA+ Short Term Bond Index	8	INE774D07UL8	MMFSL 07.4601% (Series AE2022) 24-Jun-2024	24-Jun-24	7.46%	10.00%
CRISIL AA and AA+ Short Term Bond Index	9	INE414G07FS0	Muthoot Fin 06.60% (Series XXV ,Option III) 20-Jun-2023	20-Jun-23	6.60%	10.00%
CRISIL AA and AA+ Short Term Bond Index	10	INE572E09262	PNBHF 08.70% (SERIES III) 23-Nov-2024	23-Nov-24	8.70%	10.00%
CRISIL AA and AA+ Short Term Bond Index	11	INE721A08DC8	STFC 10.25% (Nov 18-19 PP SD01) 26-Apr-2024	26-Apr-24	10.25%	10.00%
CRISIL AA and AA+ Short Term Bond Index	12	INE245A08166	Tata Power 08.84% Series III 21-Feb-2023	21-Feb-23	8.84%	10.00%
CRISIL AA Long Term Bond Index	1	INE233A08055	Godrej Industries 07.58% 28-Sep-2028	28-Sep-28	7.58%	12.50%
CRISIL AA Long Term Bond Index	2	INE530B08136	IIFL Finance 09.65% (Series D 18) 26-Jul-2032	26-Jul-32	9.65%	12.50%
CRISIL AA Long Term Bond Index	3	INE477L08147	IIFL Home Finance 10.00% (series I) 03-Nov-2028	3-Nov-28	10.00%	12.50%
CRISIL AA Long Term Bond Index	4	INE244L08042	Indiabulls Commercial Credit 08.85% 28-Mar-2028	28-Mar-28	8.85%	12.50%
CRISIL AA Long Term Bond Index	5	INE651J07622	JM Financial Credit Solutions 09.75% (Tranche I Option VI) 07-Jun-2028	7-Jun-28	9.75%	12.50%
CRISIL AA Long Term Bond Index	6	INE523H07BT3	JM Financial Products 08.65% (Tranche CW 2022) 13-Jul-2032	13-Jul-32	8.65%	12.50%
CRISIL AA Long Term Bond Index	7	INE722A07BI9	Shriram City 08.85% (SERIES XXXIII. OPTION I) 31-May-2032	31-May-32	8.85%	12.50%
CRISIL AA Long Term Bond Index	8	INE812V07039	THDC India Ltd.(Series III) 07.19% 24-Jul-2030	24-Jul-30	7.19%	12.50%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Medium Term Bond Index	1	INE538L08096	Aadhar Housing Finance 09.75% (Series 0009)17-Oct-2026	17-Oct-26	9.75%	12.50%
CRISIL AA Medium Term Bond Index	2	INE688I08095	IDFC First Bank 09.25% (Series 5 Tier II) 30-Oct-2025	30-Oct-25	9.25%	12.50%
CRISIL AA Medium Term Bond Index	3	INE530B07161	IIFL Finance 08.42% (SR V TR II) 14-Oct-2026	14-Oct-26	8.42%	12.50%
CRISIL AA Medium Term Bond Index	4	INE244L07242	Indiabulls Commercial Credit 09.00% (OPTION III) 21-Sep-2026	21-Sep-26	9.00%	12.50%
CRISIL AA Medium Term Bond Index	5	INE148I08298	Indiabulls Housing finance 08.35% (Option II) 08-Sep-2027	8-Sep-27	8.35%	12.50%
CRISIL AA Medium Term Bond Index	6	INE523H07BO4	JM Financial Products 08.20% (Series II) 07-Oct-2026	7-Oct-26	8.20%	12.50%
CRISIL AA Medium Term Bond Index	7	INE572E09346	PNBHF 08.39% (Series V) 28-Apr-2026	28-Apr-26	8.39%	12.50%
CRISIL AA Medium Term Bond Index	8	INE729N08030	TVS Credit Services 09.40% 10-Jun-2026	10-Jun-26	9.40%	12.50%
CRISIL AA Short Term Bond Index	1	INE647O08107	Godrej Industries 6.92% 14-May-2025	14-May-25	6.92%	5.46%
CRISIL AA Short Term Bond Index	2	INE233A08048	Godrej Industries 6.92% 14-May-2025	14-May-25	6.92%	10.00%
CRISIL AA Short Term Bond Index	3	INE092T08BS4	IDFC First Bank 08.67% [SERIES IDFC BANK OBB 14/2015] 03-Jan-2025	3-Jan-25	8.67%	10.00%
CRISIL AA Short Term Bond Index	4	INE148I07KA8	Indiabulls Housing finance 08.35%(Series I CAT I&II) 22-Sep-2023	22-Sep-23	8.35%	10.00%
CRISIL AA Short Term Bond Index	5	INE523H07BA3	JM Financial Products 09.48% (Series VIII TrancheIII) 16-Mar 2025	16-Jul-23	9.48%	4.65%
CRISIL AA Short Term Bond Index	6	INE522D07BW8	Manappuram Finance 07.45% (series 11 20-2021) 22-Dec-2023	22-Dec-23	7.45%	10.00%
CRISIL AA Short Term Bond Index	7	INE118D07179	Nuvoco Vistas Corporation 07.25% 25-Sep-2023	25-Sep-23	7.25%	9.55%
CRISIL AA Short Term Bond Index	8	INE516Y07386	Piramal Capital & Hsg Fin 08.35% 23-Sep-2023	23-Sep-23	8.35%	10.00%
CRISIL AA Short Term Bond Index	9	INE572E09262	PNBHF 08.70% (SERIES III) 23-Nov-2024	23-Nov-24	8.70%	10.00%

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CRISIL AA Short Term Bond Index	10	INE432R08032	Shriram Housing Finance 10.60% (strpp 3) 09-May-2023	9-May-23	10.60%	0.34%
CRISIL AA Short Term Bond Index	11	INE114A07869	SAIL 09.00% 14-Oct-2024	14-Oct-24	9.00%	10.00%
CRISIL AA Short Term Bond Index	12	INE245A08166	Tata Power 08.84% Series III 21-Feb-2023	21-Feb-23	8.84%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE121A08OR6	Cholamandalam Investment & Fin 07.90% (SERIES SD62) 06-Oct-2031	6-Oct-31	7.90%	10.00%
CRISIL AA+ Long Term Bond Index	2	INE957N08086	Hero Fincorp 08.65% (Series HFCL/NCD/053) 16-Jul-2032	16-Jul-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	3	INE562A08081	Indian Bank 06.18% (Series V Basel III TierII) 13-Jan-2031 C 13-Jan-2026	13-Jan-31	6.18%	10.00%
CRISIL AA+ Long Term Bond Index	4	INE202E07294	IREDA 07.40% (Series-IX-B) 03-Mar-2030	3-Mar-30	7.40%	10.00%
CRISIL AA+ Long Term Bond Index	5	INE774D08MP4	MMFSL 09.50% (Series IV Category III & IV) 18-Jan-2029	18-Jan-29	9.50%	10.00%
CRISIL AA+ Long Term Bond Index	6	INE950O07248	Mahindra Rural Housing Finance 09.18% (Series MRHFL-AA2018) 01-Jun-2028	1-Jun-28	9.18%	4.12%
CRISIL AA+ Long Term Bond Index	7	INE160A08191	PNB 07.10% (Series XXIV) 18-Nov-2031 C 18-Nov-2026	18-Nov-31	7.10%	10.00%
CRISIL AA+ Long Term Bond Index	8	INE721A07NX5	STFC 09.40% (Tranche I Series V) 12-Jul-2028	12-Jul-28	9.40%	10.00%
CRISIL AA+ Long Term Bond Index	9	INE017A07559	GE Shipping Co.08.85% 12-Apr-2028	12-Apr-28	8.85%	10.00%
CRISIL AA+ Long Term Bond Index	10	INE813H07242	Torrent Power 08.55% (Series 10C) 02-Jun-2031	2-Jun-31	8.55%	5.88%
CRISIL AA+ Long Term Bond Index	11	INE112A08051	Union Bank 08.93% (Basel III Tier II Series II) 08-Nov-2029	8-Nov-29	8.93%	10.00%
CRISIL AA+ Medium Term Bond Index	1	INE742F07353	Poonawalla Fincorp 09.00% 05-Apr-2024	4-Jul-26	9.35%	7.55%
CRISIL AA+ Medium Term Bond Index	2	INE477A07357	Can Fin Homes 07.80% 24-Nov-2025	24-Nov-25	7.80%	10.00%
CRISIL AA+ Medium Term Bond Index	3	INE121A07Q00	Cholamandalam Investment & Fin 07.32% (Series SD621) 28-Apr-2026	28-Apr-26	7.32%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Medium Term Bond Index	4	INE957N08037	Hero Fincorp 08.52% (Series No.HFCL/NCD/023 Tier II 18-Jun-2027	18-Jun-27	8.52%	7.55%
CRISIL AA+ Medium Term Bond Index	5	INE202E08037	IREDA 7.85% (GOI Fully Serviced Bonds IB) 06-Mar-2027	6-Mar-27	7.85%	10.00%
CRISIL AA+ Medium Term Bond Index	6	INE774D07UM6	MMFSL 07.90% (Series AF2022) 30-Aug-2027	30-Aug-27	7.90%	10.00%
CRISIL AA+ Medium Term Bond Index	7	INE950O08147	Mahindra Rural Housing Finance 08.50% (Series MRHFL-DD2016) 15-Jun-2027	15-Jun-27	8.50%	3.77%
CRISIL AA+ Medium Term Bond Index	8	INE511C08AG6	Poonawalla Fincorp 10.25% 03-Mar-2027	3-Mar-27	10.25%	1.13%
CRISIL AA+ Medium Term Bond Index	9	INE721A07KD3	STFC 09.22% (Series PPD 15-16 C35 Option II) 13-Apr-2026	13-Apr-26	9.22%	10.00%
CRISIL AA+ Medium Term Bond Index	10	INE081A08215	Tata Steel 08.15% 01-Oct-2026	1-Oct-26	8.15%	10.00%
CRISIL AA+ Medium Term Bond Index	11	INE017A08268	GE Shipping Co.08.24% (Tranche2) 10-Nov-2026	10-Nov-26	8.24%	10.00%
CRISIL AA+ Medium Term Bond Index	12	INE331A07265	Ramco Cements 06.90% (Series G) 24-Dec-2026	24-Dec-26	6.90%	10.00%
CRISIL AA+ Short Term Bond Index	1	INE0AD507010	Aseem Infrastructure Fin. 07.00% (SERIES 1) 10-May-2024	10-May-24	7.00%	1.60%
CRISIL AA+ Short Term Bond Index	2	INE343G08018	Bharti Hexacom 06.00% 19-Jan-2024	19-Jan-24	6.00%	10.00%
CRISIL AA+ Short Term Bond Index	3	INE477A08025	Can Fin Homes 08.94% (Series 1) 03-Dec-2024	3-Dec-24	8.94%	10.00%
CRISIL AA+ Short Term Bond Index	4	INE121A07PN4	Cholamandalam Investment & Fin 07.38% (Series 590) 31-Jul-2024	31-Jul-24	7.38%	10.00%
CRISIL AA+ Short Term Bond Index	5	INE484J08022	Godrej Properties 07.50% 31-Jul-2023	31-Jul-23	7.50%	8.00%
CRISIL AA+ Short Term Bond Index	6	INE957N08011	Hero Fincorp 09.35% (Option I) 15-Sep-2025	15-Sep-25	9.35%	10.00%
CRISIL AA+ Short Term Bond Index	7	INE202E08086	IREDA 07.46% (Series XII A) 12-Aug-2025	12-Aug-25	7.46%	10.00%
CRISIL AA+ Short Term Bond Index	8	INE774D07UL8	MMFSL 07.4601% (Series AE2022) 24-Jun-2024	24-Jun-24	7.46%	10.00%

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CRISIL AA+ Short Term Bond Index	9	INE414G07FS0	Muthoot Fin 06.60% (Series XXV ,Option III) 20-Jun-2023	20-Jun-23	6.60%	10.00%
CRISIL AA+ Short Term Bond Index	10	INE721A08DC8	STFC 10.25% (Nov 18-19 PP SD01) 26-Apr-2024	26-Apr-24	10.25%	10.00%
CRISIL AA+ Short Term Bond Index	11	INE667F07IF6	SHFL 07.55% (Series 328) 02-sep-2025	2-Sep-25	7.55%	6.40%
CRISIL AA+ Short Term Bond Index	12	INE813H07077	Torrent Power 10.35% (Series 2C) 25-Mar-2023	25-Mar-23	10.35%	4.00%
CRISIL AA- Long Term Bond Index	1	INE146O08209	Hinduja Leyland Finance 09.75% 21-Apr-2028	21-Apr-28	9.75%	33.33%
CRISIL AA- Long Term Bond Index	2	INE601U08010	TML Financial Services 08.35% (Series- TMFL- NCD Tier II Series A FY 2017-18 Option I) 13-Nov-2027	13-Nov-27	8.35%	33.33%
CRISIL AA- Long Term Bond Index	3	INE03W108015	Arka Fincap Ltd.	25-Feb-28	10.25%	33.33%
CRISIL AA- Medium Term Bond Index	1	INE516Q08331	Asirvad Micro Finance 11.90% 26-Jun-2026	26-Jun-26	11.90%	20.00%
CRISIL AA- Medium Term Bond Index	2	INE007N08015	Fedbank Financial Services 09.90% 30-Sep-2027	30-Sep-27	9.90%	20.00%
CRISIL AA- Medium Term Bond Index	3	INE146O08191	Hinduja Leyland Finance 09.75% 25-Sep-2026	25-Sep-26	9.75%	20.00%
CRISIL AA- Medium Term Bond Index	4	INE608A08017	Punjab & Sind 07.99% (Basel III Tier II Series XIV) 19-Oct-2026	19-Oct-26	7.99%	20.00%
CRISIL AA- Medium Term Bond Index	5	INE601U08309	Tata Motors Finance 0.00% (Series A) 28-Aug-2026	28-Aug-26	0.00%	20.00%
CRISIL AA- Short Term Bond Index	1	INE483I07010	Aragen Life Sciences 7.75% 11-Feb-2025	11-Feb-25	7.75%	16.67%
CRISIL AA- Short Term Bond Index	2	INE516Q08323	Asirvad Micro Finance 10.50% 08-Mar-2023	8-Mar-23	10.50%	16.67%
CRISIL AA- Short Term Bond Index	3	INE146O08118	Hinduja Leyland Finance 09.20% 13-Sep-2024	13-Sep-24	9.20%	16.67%
CRISIL AA- Short Term Bond Index	4	INE601U08200	Tata Motors Finance 07.00% (TMFL NCD A FY 21-22) 27-Feb-2023	27-Feb-23	7.00%	16.67%
CRISIL AA- Short Term Bond Index	5	INE155A08381	Tata Motors 09.27% (Series E 28 A Tranche) 30-Jun-2023	30-Jun-23	9.27%	16.67%
CRISIL AA- Short Term Bond Index	6	INE909H08444	TMF Holdings 07.70% (Series E FY 2021-22) 25-Feb-2025	25-Feb-25	7.70%	16.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium to Long Term Banking Debt Index	1	INE238A08468	Axis Bank Limited 07.65% (Series 5) 30-Jan-2027	30-Jan-27	7.65%	10.00%
CRISIL Medium to Long Term Banking Debt Index	2	INE028A08299	Bank of Baroda 07.88% (Perpetual Basel III AT1 Series XIX) C 02-Sep-2027	31-Dec-52	7.88%	10.00%
CRISIL Medium to Long Term Banking Debt Index	3	INE084A08136	BOI 09.04% (Basel III Tier I Series IV Perpetual) 31-Jul-2031	31-Dec-52	9.04%	5.65%
CRISIL Medium to Long Term Banking Debt Index	4	INE476A08167	Canara Bank 08.24% (Series I Basel III Tier I Perpetual) C 19-Jul-2027	31-Dec-52	8.24%	10.00%
CRISIL Medium to Long Term Banking Debt Index	5	INE040A08401	HDFC Bank 06.44% (Series 1/2021-22) 27-Sep-2028	27-Sep-28	6.44%	10.00%
CRISIL Medium to Long Term Banking Debt Index	6	INE090A08UB4	ICICI Bank 09.15% (Basel III Tier I Perpetual) 30-Apr-2031 C 20-Jun-2023	31-Dec-52	9.15%	10.00%
CRISIL Medium to Long Term Banking Debt Index	7	INE688I08095	IDFC First Bank 09.25% (Series 5 Tier II) 30-Oct-2025	30-Oct-25	9.25%	1.13%
CRISIL Medium to Long Term Banking Debt Index	8	INE562A08081	Indian Bank 06.18% (Series V Basel III Tier II) 13-Jan-2031 C 13-Jan-2026	13-Jan-31	6.18%	10.00%
CRISIL Medium to Long Term Banking Debt Index	9	INE095A08082	IndusInd Bank 10.50%(Basel III Tier 1 AT1) Perpetual 28-Mar-2024	31-Dec-52	10.50%	3.23%
CRISIL Medium to Long Term Banking Debt Index	10	INE160A08217	PNB 08.50% (Series XIV BASEL III ADDITIONAL TIER 1 CAPITAL) 17-Jan-2122 C 16-Jan-2027	31-Dec-52	8.50%	10.00%
CRISIL Medium to Long Term Banking Debt Index	11	INE062A08249	SBI 07.74% Series I Perpetual AT1 Bonds Basel-III 09-Sep-2025	31-Dec-52	7.74%	10.00%
CRISIL Medium to Long Term	12	INE692A08193	Union Bank 08.69%(Basel III AT1 Series XXXV) 25-Jul-2122 C 23-Jul-2027	31-Dec-52	8.69%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Banking Debt Index						
CRISIL Medium to Long Term PSU Debt Index	1	INE514E08GA6	Exim Bank 07.10% (Series Y03) 18-Mar-2026	18-Mar-26	7.10%	4.13%
CRISIL Medium to Long Term PSU Debt Index	2	INE031A08707	HUDCO 08.37% (Series VI) 23-Mar-2029	23-Mar-29	8.37%	9.54%
CRISIL Medium to Long Term PSU Debt Index	3	INE053F07AB5	IRFC 07.27% (Series- 121) 15-Jun-2027	15-Jun-27	7.27%	10.00%
CRISIL Medium to Long Term PSU Debt Index	4	INE103A08043	MRPL 06.18% (Series 3) 29-Dec-2025	29-Dec-25	6.18%	2.22%
CRISIL Medium to Long Term PSU Debt Index	5	INE261F08DA8	NABARD 06.85% (SERIES PMAY-G PD6) 21-Mar-2031	21-Mar-31	6.85%	10.00%
CRISIL Medium to Long Term PSU Debt Index	6	INE906B07GP0	NHAI 08.27% (2018-19 Series 6) 28-Mar-2029	28-Mar-29	8.27%	10.00%
CRISIL Medium to Long Term PSU Debt Index	7	INE848E08136	NHPC 08.12% (GOI) 22-Mar-2029	22-Mar-29	8.12%	9.00%
CRISIL Medium to Long Term PSU Debt Index	8	INE733E08221	NTPC 07.44% (Series 78) 25-Aug-2032	25-Aug-32	7.44%	10.00%
CRISIL Medium to Long Term PSU Debt Index	9	INE134E08LP1	PFC 07.13% (Series 216) 15-Jul-2026	15-Jul-26	7.13%	10.00%
CRISIL Medium to Long Term PSU Debt Index	10	INE752E08551	PGC 08.24% (GOI Fully serviced Series I) 14-Feb-2029	14-Feb-29	8.24%	10.00%
CRISIL Medium to Long Term PSU Debt Index	11	INE020B08CU7	RECL 07.55% (Series 197) 10-May-2030	10-May-30	7.55%	10.00%
CRISIL Medium to Long Term PSU Debt Index	12	INE556F08KB4	SIDBI 07.11% (Series IV FY-2022-23) 27-Feb-2026	27-Feb-26	7.11%	5.11%
CRISIL Short Term Banking Debt Index	1	INE238A08401	Axis Bank Limited 07.60% (Series 3) 20-Oct-2023	20-Oct-23	7.60%	16.67%
CRISIL Short Term Banking Debt Index	2	INE028A08059	Bank of Baroda 9.73% 17-Dec-2023	17-Dec-23	9.73%	16.67%
CRISIL Short Term Banking Debt Index	3	INE084A08045	BOI 9.80% Basel III (Tier II Series XI) 30-Sep-2023	30-Sep-23	9.80%	16.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Banking Debt Index	4	INE090A08TU6	ICICI Bank Ltd. 07.60% 07-Oct-2023	7-Oct-23	7.60%	16.67%
CRISIL Short Term Banking Debt Index	5	INE092T08BS4	IDFC First Bank 08.67% [SERIES IDFC BANK OBB 14/2015] 03-Jan-2025	3-Jan-25	8.67%	16.67%
CRISIL Short Term Banking Debt Index	6	INE141A08019	PNB 09.20% 26-Oct-2024	26-Oct-24	9.20%	16.67%
CRISIL Short Term PSU Debt Index	1	INE094A08085	HPCL 04.79% (Series IV) 23-Oct-2023	23-Oct-23	4.79%	4.39%
CRISIL Short Term PSU Debt Index	2	INE031A08798	HUDCO 5.95% (Series C) 11-Aug-2023	11-Aug-23	5.95%	7.81%
CRISIL Short Term PSU Debt Index	3	INE242A08510	IOC 05.84% (Series XXII) 19-Apr-2024	19-Apr-24	5.84%	8.89%
CRISIL Short Term PSU Debt Index	4	INE053F07BB3	IRFC 08.25% (Series 132) 28-Feb-2024	28-Feb-24	8.25%	10.00%
CRISIL Short Term PSU Debt Index	5	INE261F08DQ4	NABARD 07.25% (Series 23 C) 01-Aug-2025	1-Aug-25	7.25%	10.00%
CRISIL Short Term PSU Debt Index	6	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	10.00%
CRISIL Short Term PSU Debt Index	7	INE733E08148	NTPC 06.55% (Series 70) 17-Apr-2023	17-Apr-23	6.55%	6.14%
CRISIL Short Term PSU Debt Index	8	INE213A08040	ONGC 04.50% (Series IV) 09-Feb-2024	9-Feb-24	4.50%	2.76%
CRISIL Short Term PSU Debt Index	9	INE134E08LO4	PFC 07.13% (Series 215) 08-Aug-2025	8-Aug-25	7.13%	10.00%
CRISIL Short Term PSU Debt Index	10	INE752E07KN9	PGC 08.80% (Series- XLII) 13-Mar-2023	13-Mar-23	8.80%	10.00%
CRISIL Short Term PSU Debt Index	11	INE020B08CK8	RECL 06.88% (Series 190 A) 20-Mar-2025	20-Mar-25	6.88%	10.00%
CRISIL Short Term PSU Debt Index	12	INE556F08KA6	SIDBI 07.25% (Series III of FY- 2022-23) 31-Jul-2025	31-Jul-25	7.25%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Medium To Long Term Bond Index	1	INE428Q08073	Suryoday Small Finance Bank 12.50% 07-Apr-2027	7-Apr-27	12.50%	14.29%
CRISILA Medium To Long Term Bond Index	2	INE760I07078	Meghalaya Energy Corp (Series 7) 10.96% 17-Feb-2031	17-Feb-31	10.96%	14.29%
CRISILA Medium To Long Term Bond Index	3	INE348L08058	MAS Financial Services 10.75% 29-Dec-2027	29-Dec-27	10.75%	14.29%
CRISILA Medium To Long Term Bond Index	4	INE00MX08052	Svatantra Microfin 11.77% 30-Nov-2027	30-Nov-27	11.77%	14.29%
CRISILA Medium To Long Term Bond Index	5	INE808K08079	Arohan Financial Services 13.65% 30-Jun-2027	30-Jun-27	13.65%	14.29%
CRISILA Medium To Long Term Bond Index	6	INE540P07517	U. P. Power Corporation 09.95% (Series II 2022 H) 22-Mar-2032	22-Mar-32	9.95%	14.29%
CRISILA Medium To Long Term Bond Index	7	INE956L07076	Moneywise Financial Services 09.50% 05-Feb-2026	5-Feb-26	9.50%	14.29%
CRISILA Short Term Bond Index	1	INE821I07029	IRB Infrastructure Developers 9.55% 20-May-2023	20-May-23	9.55%	5.48%
CRISILA Short Term Bond Index	2	INE917M07159	Dilip Buildcon Ltd. 08.67% 29-Jun-2023	29-Jun-23	8.67%	5.48%
CRISILA Short Term Bond Index	3	INE967Q07031	Shubham Housing Development 10.00% 29-Jun-2023	29-Jun-23	10.00%	0.55%
CRISILA Short Term Bond Index	4	INE575U07026	Centrum Housing Finance (Series 2) 09.90% 26-Jun-2023	26-Jun-23	9.90%	0.68%
CRISILA Short Term Bond Index	5	INE922K07054	India Shelter Finance Corporation 10.25% 12-Jun-2023	12-Jun-23	10.25%	0.41%
CRISILA Short Term Bond Index	6	INE02VP07032	IKF Home Finance 11% (series 451-550) 23-Jul-2023	23-Jul-23	11.00%	0.27%
CRISILA Short Term Bond Index	7	INE605Y07049	Auxilo Finserve 11% (SR 2021/004) 30-Jul-2023	30-Jul-23	11.00%	0.68%
CRISILA Short Term Bond Index	8	INE04MH07026	Aptus Finance India 8.90% 07-Sep-2023	7-Sep-23	8.90%	0.68%
CRISILA Short Term Bond Index	9	INE177R07092	Avendus Finance Pvt. Ltd. 10.25% (Tranche3 SeriesC AFPL 2020-21) 22-Sep-2023	22-Sep-23	10.25%	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Short Term Bond Index	10	INE471X07048	Sankhya Fin Services 10.00% (Series IV 20-21) 21-Apr-2023	21-Apr-23	10.00%	0.68%
CRISILA Short Term Bond Index	11	INE741K07405	Creditaccess Grameen 09.85% 30-Mar-2026 reset P/C 28-Mar-2024	28-Mar-24	9.85%	3.97%
CRISILA Short Term Bond Index	12	INE139R07407	Fusion Micro Finance 11.00% (SERIES L) 18-Mar-2026 P/C 18-Mar-2024	18-Mar-24	11.00%	1.37%
CRISILA Short Term Bond Index	13	INE423Y07062	SBFC Finance 08.57% (Series A) 06-Aug-2024 P/C 06-Aug-2023	6-Aug-23	8.57%	13.15%
CRISILA Short Term Bond Index	14	INE010A08131	Prism Johnson 08.20% (TRANCHE XVIII) 26-Aug-2024	26-Aug-24	8.20%	2.63%
CRISILA Short Term Bond Index	15	INE665L07032	Varroc Engineering 08.00% (Option II) 17-Sep-2023	17-Sep-23	8.00%	5.75%
CRISILA Short Term Bond Index	16	INE00MX07112	Svatantra Microfin 10.95% 29-Sep-2024	29-Sep-24	10.95%	1.92%
CRISILA Short Term Bond Index	17	INE723X07075	Trust Investment Advisors 08.50% 30-Nov-2023	30-Nov-23	8.50%	0.68%
CRISILA Short Term Bond Index	18	INE859C07147	IKF Finance 09.00% 06-Dec-2023	6-Dec-23	9.00%	1.37%
CRISILA Short Term Bond Index	19	INE894V07052	Badve Engineering 09.50% (Tranche 4) 23-Dec-2024	23-Dec-24	9.50%	1.37%
CRISILA Short Term Bond Index	20	INE01HV07254	Vivriti Capital 10.20% 28-Feb-2023	28-Feb-23	10.20%	0.82%
CRISILA Short Term Bond Index	21	INE04VS07289	Oxyzo Financial Services 9.11% 16-Mar-2024	16-Mar-24	9.11%	0.82%
CRISILA Short Term Bond Index	22	INE448U07190	Veritas Finance 10.58% 24-Sep-2024 P/C 23-Jun-2023	23-Jun-23	10.58%	0.68%
CRISILA Short Term Bond Index	23	INE124N07580	SK Finance 09.00% 11-May-2025	11-May-25	9.00%	1.37%
CRISILA Short Term Bond Index	24	INE046W07180	Muthoot Microfin 11.55% 03-Jun-2027 P/C 03-Jun-2025	3-Jun-25	11.55%	3.07%
CRISILA Short Term Bond Index	25	INE572J07406	Spandana Sphoorty Financial 12.60% 30-Jun-2024	30-Jun-24	12.60%	1.10%
CRISILA Short Term Bond Index	26	INE808K07261	Arohan Financial Services 11.8647% 29-Jun-2027 P/C 29-Jun-2025	29-Jun-25	11.86%	3.15%
CRISILA Short Term Bond Index	27	INE157D07DR9	Clix Capital Services 10.10% 31-Dec-2023	31-Dec-23	10.10%	0.49%
CRISILA Short Term Bond Index	28	INE583D07281	UGRO Capital 10.25% 15-Oct-2023	15-Oct-23	10.25%	0.68%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Short Term Bond Index	29	INE087P07220	Avanse Fin Services 09.55% (Series 16) 21-Dec-2023	21-Dec-23	9.55%	13.69%
CRISILA Short Term Bond Index	30	INE140R08056	Chaitanya India Fin Credit 12.83% 28-Sep-2026 P/C 30-Jun-2024	30-Jun-24	12.83%	1.37%
CRISILA Short Term Bond Index	31	INE342T07247	Navi Finserv 09.50% 30-Sep-2024	30-Sep-24	9.50%	0.82%
CRISILA Short Term Bond Index	32	INE0DBJ07143	Capsave Finance 09.35% 06-Sep-2025	6-Sep-25	9.35%	0.82%
CRISILA Short Term Bond Index	33	INE00DJ07029	Tapir Constructions 12.25% 14-Mar-2025	14-Mar-25	12.25%	1.37%
CRISILA Short Term Bond Index	34	INE903F08151	GMR Airports 05.50% 22-Sep-2024	22-Sep-24	5.50%	10.00%
CRISILA Short Term Bond Index	35	INE515Q08192	Annapurna Finance 12.20% (Series II) 23-Sep-2024	23-Sep-24	12.20%	1.64%
CRISILA Short Term Bond Index	36	INE850M07442	TAPIR CONSTRUCTIONS LTD. 12.25% 14-Mar-2025	30-Jun-24	12.25%	0.55%
CRISILA Short Term Bond Index	37	INE540P07442	U. P. Power Corporation 09.95% (Series II 2022 A) 31-Mar-2025	31-Mar-25	9.95%	10.00%
CRISILA Medium Term Bond Index	1	INE808K08079	Arohan Financial Services 13.65% 30-Jun-2027	30-Jun-27	13.65%	16.67%
CRISILA Medium Term Bond Index	2	INE804I08759	ECL Finance 09.65% (Series F7F701 A) 08-Jun-2027	8-Jun-27	9.65%	16.67%
CRISILA Medium Term Bond Index	3	INE348L08041	MAS Financial Services 10.75% 20-May-2027	20-May-27	10.75%	16.67%
CRISILA Medium Term Bond Index	4	INE448U07208	Veritas Finance 10.35% 23-Jun-2028 P/C 23-Jun-2026	23-Jun-28	10.35%	16.67%
CRISILA Medium Term Bond Index	5	INE540P07467	U. P. Power Corporation 09.95% (Series II 2022 C) 31-Mar-2027	31-Mar-27	9.95%	16.67%
CRISILA Medium Term Bond Index	6	INE956L07076	Moneywise Financial Services 09.50% 05-Feb-2026	5-Feb-26	9.50%	16.67%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE121A07QF8	Chola Invt & Fin 5.58% (Series 611) 20-Sep-2023	20-Sep-23	5.58%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE484J08022	Godrej Properties 07.50% 31-Jul-2023	31-Jul-23	7.50%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE148I07KA8	Indiabulls Housing finance 08.35%(Series I CAT I&II) 22-Sep-2023	22-Sep-23	8.35%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE523H07BA3	JM Financial Products 09.48% (Series VIII Tranchelll) 16-Mar 2025	16-Jul-23	9.48%	7.32%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE774D07UE3	MMFSL 05.14% (Option I Series AD2021) 23-Jan-2023	23-Jan-23	5.14%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE414G07FS0	Muthoot Fin 06.60% (Series XXV ,Option III) 20-Jun-2023	20-Jun-23	6.60%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE516Y07386	Piramal Capital & Hsg Fin 08.35% 23-Sep-2023	23-Sep-23	8.35%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE572E09205	PNBHF 08.58% [Series XV] 16-May-2023	16-May-23	8.58%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE432R08032	Shriram Housing Finance 10.60% (strpp 3) 09-May-2023	9-May-23	10.60%	0.54%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE721A07QJ7	STFC 07.95% (Series STFC PP 2021-22 K-03 Option I) 16-Jun-2023	16-Jun-23	7.95%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE245A08166	Tata Power 08.84% Series III 21-Feb-2023	21-Feb-23	8.84%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	12	INE813H07077	Torrent Power 10.35% (Series 2C) 25-Mar-2023	25-Mar-23	10.35%	2.15%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE0AD507010	Aseem Infrastructure Fin. 07.00% (SERIES 1) 10-May-2024	10-May-24	7.00%	1.21%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE343G08018	Bharti Hexacom 06.00% 19-Jan-2024	19-Jan-24	6.00%	10.00%
CRISIL AA and AA+ 1 to 3 Year	3	INE121A07PN4	Cholamandalam Investment & Fin 07.38% (Series 590) 31-Jul-2024	31-Jul-24	7.38%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Short Term Bond Index						
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE233A08048	Godrej Industries 6.92% 14-May-2025	14-May-25	6.92%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE092T08BS4	IDFC First Bank 08.67% [SERIES IDFC BANK OBB 14/2015] 03-Jan-2025	3-Jan-25	8.67%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE148I07KQ4	Indiabulls Housing finance 08.35% (Series I CAT I & II) 05-Jan-2024	5-Jan-24	8.35%	8.77%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	INE202E08086	IREDA 07.46% (Series XII A) 12-Aug-2025	12-Aug-25	7.46%	7.87%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE774D07UL8	MMFSL 07.4601% (Series AE2022) 24-Jun-2024	24-Jun-24	7.46%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE414G07FF7	Muthoot Fin 07.40% (Series XXIII, Option III) 05-Jan-2024	5-Jan-24	7.40%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE572E09262	PNBHF 08.70% (SERIES III) 23-Nov-2024	23-Nov-24	8.70%	8.50%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE721A08DC8	STFC 10.25% (Nov 18-19 PP SD01) 26-Apr-2024	26-Apr-24	10.25%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12	INE667F07IF6	SHFL 07.55% (Series 328) 02-sep-2025	2-Sep-25	7.55%	3.64%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE296A07RQ3	Bajaj Finance 05.4022% (series 274 Option I) 10-Apr- 2023	10-Apr-23	5.40%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE756I07CY5	HDB Financial Services 07.57% (Series 2020 A/1(FX)/148) 16-Feb-2023	16-Feb-23	7.57%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE001A07SP7	HDFC 05.40% 11-Aug-2023	11-Aug-23	5.40%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE242A08445	IOC 06.44% (Series XV) 14-Apr-2023	14-Apr-23	6.44%	3.02%
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE053F07CC9	IRFC 06.19% (Series 149) 28-Apr-2023	28-Apr-23	6.19%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE916DA7QP8	Kotak Mahindra Prime 05.50% (Series III) 08-Sep-2023	8-Sep-23	5.50%	2.29%
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE027E07BE4	L&T Finance 07.68% (Series F of FY 2019-20) 03-Mar-2023	3-Mar-23	7.68%	4.69%
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE115A07PC9	LICHF 05.35% (Tranch 407) 20-Mar-2023	20-Mar-23	5.35%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE261F08AT4	NABARD 08.50% (Series-19F) 31-Jan-2023	31-Jan-23	8.50%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE557F08FI7	NHBank 06.55% 17-Apr-2023	17-Apr-23	6.55%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE134E08LB1	PFC 05.47% (Series 206) 19-Aug-2023	19-Aug-23	5.47%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE020B08831	RECL 08.82% (Series-114) 12-Apr-2023	12-Apr-23	8.82%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07SA5	Bajaj Finance 07.20% (Series 286 Tranch 3) 12-Jul-2024	12-Jul-24	7.20%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE377Y07227	Bajaj Housing Finance 05.70% (Series 24) 10-Jun-2024	10-Jun-24	5.70%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE756I07E14	HDB Financial Services 07.50% (SERIES 2022 A1 (FX) 182) 23-Sep-2025	23-Sep-25	7.50%	7.40%
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE001A07TM2	HDFC 07.28% (Series AA-007) 01-Mar-2024	1-Mar-24	7.28%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE916DA7RK7	Kotak Mahindra Prime 05.4911% 06-Nov-2023	6-Nov-23	5.49%	4.04%
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE027E07BY2	L&T Finance 0.00% (Series B FY 2022-23 Option II) 15-Sep-2025	15-Sep-25	0.00%	3.06%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE115A07PX5	LICHF 06.8975% (Tranche 423) 16-Nov-2023	16-Nov-23	6.90%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08DQ4	NABARD 07.25% (Series 23 C) 01-Aug-2025	1-Aug-25	7.25%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	5.51%
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE134E08LO4	PFC 07.13% (Series 215) 08-Aug-2025	8-Aug-25	7.13%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE020B08CK8	RECL 06.88% (Series 190 A) 20-Mar-2025	20-Mar-25	6.88%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE556F08KA6	SIDBI 07.25% (Series III of FY- 2022-23) 31-Jul-2025	31-Jul-25	7.25%	10.00%
CRISIL Dynamic Gilt Index	1	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	12.09%
CRISIL Dynamic Gilt Index	2	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	6.82%
CRISIL Dynamic Gilt Index	3	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	9.84%
CRISIL Dynamic Gilt Index	4	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	7.21%
CRISIL Dynamic Gilt Index	5	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	8.37%
CRISIL Dynamic Gilt Index	6	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	6.28%
CRISIL Dynamic Gilt Index	7	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	11.35%
CRISIL Dynamic Gilt Index	8	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	3.10%
CRISIL Dynamic Gilt Index	9	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	11.58%
CRISIL Dynamic Gilt Index	10	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	9.38%
CRISIL Dynamic Gilt Index	11	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	2.52%
CRISIL Dynamic Gilt Index	12	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	11.47%
CRISIL Composite Gilt Index	1	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	13.08%

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CRISIL Composite Gilt Index	2	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	15.10%
CRISIL Composite Gilt Index	3	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	15.82%
CRISIL Composite Gilt Index	4	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	12.41%
CRISIL Composite Gilt Index	5	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	7.00%
CRISIL Composite Gilt Index	6	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	8.59%
CRISIL Composite Gilt Index	7	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	8.05%
CRISIL Composite Gilt Index	8	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	7.01%
CRISIL Composite Gilt Index	9	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	12.94%
CRISIL Long Term Gilt Index	1	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	11.87%
CRISIL Long Term Gilt Index	2	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	13.69%
CRISIL Long Term Gilt Index	3	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	14.35%
CRISIL Long Term Gilt Index	4	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	13.85%
CRISIL Long Term Gilt Index	5	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	9.46%
CRISIL Long Term Gilt Index	6	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	13.58%
CRISIL Long Term Gilt Index	7	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	13.94%
CRISIL Long Term Gilt Index	8	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	9.27%
CRISIL Medium Term Gilt Index	1	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	16.02%
CRISIL Medium Term Gilt Index	2	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	9.03%
CRISIL Medium Term Gilt Index	3	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	11.09%

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CRISIL Medium Term Gilt Index	4	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	15.19%
CRISIL Medium Term Gilt Index	5	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	11.87%
CRISIL Medium Term Gilt Index	6	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	13.42%
CRISIL Medium Term Gilt Index	7	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	12.20%
CRISIL Medium Term Gilt Index	8	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	11.19%
CRISIL Short Term Gilt Index	1	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	12.94%
CRISIL Short Term Gilt Index	2	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	11.27%
CRISIL Short Term Gilt Index	3	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	5.56%
CRISIL Short Term Gilt Index	4	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	20.79%
CRISIL Short Term Gilt Index	5	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	16.83%
CRISIL Short Term Gilt Index	6	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	4.52%
CRISIL Short Term Gilt Index	7	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	16.55%
CRISIL Short Term Gilt Index	8	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	11.54%
CRISIL 1 Month CD Index	1	INE083J16355	Barclays Bank Plc.	12-Jan-23	-	10.00%
CRISIL 1 Month CD Index	2	INE562A16KR2	Indian Bank	3-Jan-23	-	10.00%
CRISIL 1 Month CD Index	3	INE476A16TJ3	Canara Bank	5-Jan-23	-	10.00%
CRISIL 1 Month CD Index	4	INE692A16FL0	Union Bank Of India	2-Jan-23	-	10.00%
CRISIL 1 Month CD Index	5	INE028A16CL4	Bank of Baroda	12-Jan-23	-	10.00%
CRISIL 1 Month CD Index	6	INE238AD6074	Axis Bank Ltd.	2-Jan-23	-	10.00%
CRISIL 1 Month CD Index	7	INE171A16KG5	Federal Bank Ltd.	10-Jan-23	-	10.00%
CRISIL 1 Month CD Index	8	INE092T16RH6	IDFC First Bank Ltd.	10-Jan-23	-	10.00%
CRISIL 1 Month CD Index	9	INE976G16MY3	RBL Bank Ltd.	10-Jan-23	-	10.00%
CRISIL 1 Month CD Index	10	INE556F16887	Small Industries Development Bank Of India	10-Jan-23	-	10.00%

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CRISIL 2 month CD Index	1	INE562A16LH1	Indian Bank	31-Jan-23	-	10.00%
CRISIL 2 month CD Index	2	INE160A16MS9	Punjab National Bank	3-Feb-23	-	10.00%
CRISIL 2 month CD Index	3	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	10.00%
CRISIL 2 month CD Index	4	INE171A16KL5	Federal Bank Ltd.	31-Jan-23	-	10.00%
CRISIL 2 month CD Index	5	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	10.00%
CRISIL 2 month CD Index	6	INE238A165Y7	Axis Bank Ltd.	10-Feb-23	-	10.00%
CRISIL 2 month CD Index	7	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23	-	10.00%
CRISIL 2 month CD Index	8	INE095A16O11	IndusInd Bank Ltd.	30-Jan-23	-	10.00%
CRISIL 2 month CD Index	9	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23	-	10.00%
CRISIL 2 month CD Index	10	INE476A16UI3	Canara Bank	13-Feb-23	-	10.00%
CRISIL 3 month CD Index	1	INE692A16FO4	Union Bank Of India	28-Feb-23	-	10.00%
CRISIL 3 month CD Index	2	INE160A16MU5	Punjab National Bank	24-Feb-23	-	10.00%
CRISIL 3 month CD Index	3	INE562A16LG3	Indian Bank	6-Mar-23	-	10.00%
CRISIL 3 month CD Index	4	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	10.00%
CRISIL 3 month CD Index	5	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	10.00%
CRISIL 3 month CD Index	6	INE238AD6066	Axis Bank Ltd.	28-Feb-23	-	10.00%
CRISIL 3 month CD Index	7	INE556F16937	Small Industries Development Bank Of India	22-Feb-23	-	10.00%
CRISIL 3 month CD Index	8	INE476A16TN5	Canara Bank	20-Feb-23	-	10.00%
CRISIL 3 month CD Index	9	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	10.00%
CRISIL 3 month CD Index	10	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	10.00%
CRISIL 6 Month CD Index	1	INE238AD6165	Axis Bank Ltd.	7-Jun-23	-	10.00%
CRISIL 6 Month CD Index	2	INE457A16IF4	BANK OF MAHARASHTRA	23-May-23	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 6 Month CD Index	3	INE028A16CW1	Bank of Baroda	5-May-23	-	10.00%
CRISIL 6 Month CD Index	4	INE040A16DF9	HDFC Bank Ltd.	15-May-23	-	10.00%
CRISIL 6 Month CD Index	5	INE095A16P93	IndusInd Bank Ltd.	31-May-23	-	10.00%
CRISIL 6 Month CD Index	6	INE237A166O7	Kotak Mahindra Bank Ltd.	9-Jun-23	-	10.00%
CRISIL 6 Month CD Index	7	INE556F16978	Small Industries Development Bank Of India	7-Jun-23	-	10.00%
CRISIL 6 Month CD Index	8	INE514E16BS2	Export Import Bank Of India	19-May-23	-	10.00%
CRISIL 6 Month CD Index	9	INE171A16KE0	Federal Bank Ltd.	15-May-23	-	10.00%
CRISIL 6 Month CD Index	10	INE679A16110	Csb Bank Ltd.	28-Apr-23	-	10.00%
CRISIL 1 Year CD Index	1	INE238AD6207	Axis Bank Ltd.	5-Dec-23	-	12.50%
CRISIL 1 Year CD Index	2	INE028A16CZ4	Bank of Baroda	30-Nov-23	-	12.50%
CRISIL 1 Year CD Index	3	INE090A169Y6	ICICI Bank Ltd.	17-Nov-23	-	12.50%
CRISIL 1 Year CD Index	4	INE556F16AB8	Small Industries Development Bank Of India	21-Nov-23	-	12.50%
CRISIL 1 Year CD Index	5	INE095A16R83	IndusInd Bank Ltd.	15-Nov-23	-	12.50%
CRISIL 1 Year CD Index	6	INE237A160R3	Kotak Mahindra Bank Ltd.	15-Nov-23	-	12.50%
CRISIL 1 Year CD Index	7	INE171A16KJ9	Federal Bank Ltd.	13-Nov-23	-	12.50%
CRISIL 1 Year CD Index	8	INE040A16DN3	HDFC Bank Ltd.	2-Nov-23	-	12.50%
CRISIL Up to 91-Day CD Index	1	INE238AD6033	Axis Bank Ltd.	21-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	2	INE238AD6058	Axis Bank Ltd.	28-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	3	INE238AD6074	Axis Bank Ltd.	2-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	4	INE238AD6082	Axis Bank Ltd.	3-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	5	INE457A16ID9	BANK OF MAHARASHTRA	6-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	6	INE028A16CL4	Bank of Baroda	12-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	7	INE476A16TZ9	Canara Bank	16-Dec-22	-	1.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	8	INE476A16UA0	Canara Bank	19-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	9	INE476A16UB8	Canara Bank	21-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	10	INE476A16TJ3	Canara Bank	5-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	11	INE476A16TK1	Canara Bank	11-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	12	INE476A16TI5	Canara Bank	4-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	13	INE171A16KG5	Federal Bank Ltd.	10-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	14	INE040A16CU0	HDFC Bank Ltd.	27-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	15	INE092T16RG8	IDFC First Bank Ltd.	20-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	16	INE092T16RE3	IDFC First Bank Ltd.	21-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	17	INE092T16RF0	IDFC First Bank Ltd.	27-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	18	INE092T16RH6	IDFC First Bank Ltd.	10-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	19	INE562A16KR2	Indian Bank	3-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	20	INE562A16LC2	Indian Bank	5-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	21	INE562A16LF5	Indian Bank	10-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	22	INE562A16LE8	Indian Bank	2-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	23	INE095A16Q43	IndusInd Bank Ltd.	15-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	24	INE095A16Q50	IndusInd Bank Ltd.	20-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	25	INE095A16R75	IndusInd Bank Ltd.	29-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	26	INE095A16R67	IndusInd Bank Ltd.	30-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	27	INE237A167O5	Kotak Mahindra Bank Ltd.	19-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	28	INE237A160P7	Kotak Mahindra Bank Ltd.	23-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	29	INE237A161P5	Kotak Mahindra Bank Ltd.	28-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	30	INE237A161N0	Kotak Mahindra Bank Ltd.	30-Dec-22	-	1.52%

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CRISIL Up to 91-Day CD Index	31	INE160A16MQ3	Punjab National Bank	15-Dec-22	-	1.52%
CRISIL Up to 91-Day CD Index	32	INE556F16887	Small Industries Development Bank Of India	10-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	33	INE692A16FL0	Union Bank Of India	2-Jan-23	-	1.52%
CRISIL Up to 91-Day CD Index	34	INE949L16BG0	AU Small Finance Bank Ltd.	9-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	35	INE238A166Z2	Axis Bank Ltd.	16-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	36	INE238A165Y7	Axis Bank Ltd.	10-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	37	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	38	INE028A16CX9	Bank of Baroda	10-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	39	INE476A16TL9	Canara Bank	17-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	40	INE476A16UC6	Canara Bank	3-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	41	INE476A16UI3	Canara Bank	13-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	42	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	43	INE171A16KL5	Federal Bank Ltd.	31-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	44	INE040A16DL7	HDFC Bank Ltd.	16-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	45	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	46	INE090A164X9	ICICI Bank Ltd.	16-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	47	INE092T16TC3	IDFC First Bank Ltd.	23-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	48	INE092T16TE9	IDFC First Bank Ltd.	25-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	49	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	50	INE562A16LD0	Indian Bank	25-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	51	INE562A16LH1	Indian Bank	31-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	52	INE095A16O86	IndusInd Bank Ltd.	16-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	53	INE095A16R34	IndusInd Bank Ltd.	20-Jan-23	-	0.66%

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CRISIL Up to 91-Day CD Index	54	INE095A16O11	IndusInd Bank Ltd.	30-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	55	INE095A16O29	IndusInd Bank Ltd.	31-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	56	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	57	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	58	INE237A163N6	Kotak Mahindra Bank Ltd.	17-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	59	INE237A165N1	Kotak Mahindra Bank Ltd.	20-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	60	INE237A169Q6	Kotak Mahindra Bank Ltd.	31-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	61	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	62	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	63	INE261F16611	National Bank for Agriculture & Rural Development	18-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	64	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	65	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	66	INE160A16MR1	Punjab National Bank	19-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	67	INE160A16MS9	Punjab National Bank	3-Feb-23	-	0.66%
CRISIL Up to 91-Day CD Index	68	INE556F16895	Small Industries Development Bank Of India	18-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	69	INE556F16903	Small Industries Development Bank Of India	31-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	70	INE692A16FM8	Union Bank Of India	16-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	71	INE692A16FN6	Union Bank Of India	20-Jan-23	-	0.66%
CRISIL Up to 91-Day CD Index	72	INE949L16BH8	AU Small Finance Bank Ltd.	14-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	73	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	74	INE949L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.09%

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CRISIL Up to 91-Day CD Index	75	INE238A169Z6	Axis Bank Ltd.	14-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	76	INE238A162Z1	Axis Bank Ltd.	8-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	77	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	78	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	79	INE028A16CO8	Bank of Baroda	14-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	80	INE476A16UJ1	Canara Bank	14-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	81	INE476A16SX6	Canara Bank	14-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	82	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	83	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	84	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	85	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	86	INE562A16LG3	Indian Bank	6-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	87	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	88	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	89	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	90	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	91	INE160A16MU5	Punjab National Bank	24-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	92	INE556F16937	Small Industries Development Bank Of India	22-Feb-23	-	1.09%
CRISIL Up to 91-Day CD Index	93	INE556F16945	Small Industries Development Bank Of India	3-Mar-23	-	1.09%
CRISIL Up to 91-Day CD Index	94	INE692A16FO4	Union Bank Of India	28-Feb-23	-	1.09%
CRISIL 1 Month CP Index	1	INE460M14347	SEMBCORP ENERGY INDIA LIMITED 55D CP 12JAN23	12-Jan-23	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Month CP Index	2	INE128M14258	L AND T METRO RAIL (HYDERABAD) LIMITED 55D CP 11JAN23	11-Jan-23	-	10.00%
CRISIL 1 Month CP Index	3	INE700G14DP9	HDFC SECURITIES LIMITED 46D CP 10JAN23	10-Jan-23	-	6.67%
CRISIL 1 Month CP Index	4	INE871K14323	HINDUSTAN MEDIA VENTURES LIMITED 46D CP 02JAN23	2-Jan-23	-	10.00%
CRISIL 1 Month CP Index	5	INE514E14QN6	EXIM Bank CP 06/01/2023	6-Jan-23	-	6.67%
CRISIL 1 Month CP Index	6	INE929O14826	Reliance Retail Ventures Ltd. CP ISD 121022 Mat 020123	2-Jan-23	-	6.67%
CRISIL 1 Month CP Index	7	INE094A14JN2	HPCL Limited CP ISD 041122 Mat 130123	13-Jan-23	-	6.67%
CRISIL 1 Month CP Index	8	INE245A14GO4	Tata Power Company Ltd. CP ISD 050822 Mat 100123	10-Jan-23	-	6.67%
CRISIL 1 Month CP Index	9	INE484J14PE2	Godrej Properties Ltd. CP - ISD 131022 Mat 120123	12-Jan-23	-	10.00%
CRISIL 1 Month CP Index	10	INE704I14GH7	BARCLAYS INVESTMENTS AND LOANS (INDIA) PRIVATE LIMITED 122D CP 13JAN23	13-Jan-23	-	6.67%
CRISIL 1 Month CP Index	11	INE501G14CR9	HT MEDIA LIMITED 60D CP 10JAN23	10-Jan-23	-	10.00%
CRISIL 1 Month CP Index	12	INE233A14WK5	GODREJ INDUSTRIES LIMITED 91D CP 11JAN23	11-Jan-23	-	6.67%
CRISIL 1 Month CP Index	13	INE850D14NF9	GODREJ AGROVET LIMITED 80D CP 30DEC22	30-Dec-22	-	6.67%
CRISIL 2 Month CP Index	1	INE261F14JE5	NABARD Ltd CP - MD - 31-Jan-2023	31-Jan-23	-	6.67%
CRISIL 2 Month CP Index	2	INE763G14NV4	ICICI Securities Limited CP 13/02/2023 (291122)	13-Feb-23	-	6.67%
CRISIL 2 Month CP Index	3	INE860H14Y90	ADITYA BIRLA FINANCE LIMITED 85D CP 07NOV22	31-Jan-23	-	6.67%
CRISIL 2 Month CP Index	4	INE929O14875	Reliance Retail Ventures Ltd. CP ISD 181122 Mat 100223	10-Feb-23	-	6.67%
CRISIL 2 Month CP Index	5	INE982D14AJ9	GODREJ AND BOYCE MANUFACTURING COMPANY LIMITED 60D CP 20JAN23	20-Jan-23	-	6.67%
CRISIL 2 Month CP Index	6	INE472A14MQ7	BLUE STAR LIMITED 07FEB23 CP	7-Feb-23	-	6.67%
CRISIL 2 Month CP Index	7	INE941D14311	Sikka ports & terminals Ltd. CP ISD 291122 Mat 130223	13-Feb-23	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 2 Month CP Index	8	INE423A14PW1	ADANI ENTERPRISES LIMITED 270D CP 24JAN23	24-Jan-23	-	6.67%
CRISIL 2 Month CP Index	9	INE267A14481	HINDUSTAN ZINCLIMITED 74D CP 03FEB23	3-Feb-23	-	6.67%
CRISIL 2 Month CP Index	10	INE205A14XD6	VEDANTA LIMITED 07FEB23 CP	7-Feb-23	-	6.67%
CRISIL 2 Month CP Index	11	INE128M14274	L AND T METRO RAIL (HYDERABAD) LIMITED 77D CP 10FEB23	10-Feb-23	-	6.67%
CRISIL 2 Month CP Index	12	INE582L14GP4	TATA HOUSING DEVELOPMENT COMPANY LIMITED 31JAN23 CP	31-Jan-23	-	6.67%
CRISIL 2 Month CP Index	13	INE389H14IX2	KEC INTERNATIONAL LIMITED 62D CP 23JAN23	23-Jan-23	-	6.67%
CRISIL 2 Month CP Index	14	INE081A14DO0	Tata Steel Ltd. CP 19/01/2023	19-Jan-23	-	6.67%
CRISIL 2 Month CP Index	15	INE0BTN14071	NXTRA DATA LIMITED 328D CP 07FEB23	7-Feb-23	-	6.67%
CRISIL 3 Month CP Index	1	INE514E14QS5	EXIM Bank CP 03/03/2023 (L021222)	3-Mar-23	-	3.33%
CRISIL 3 Month CP Index	2	INE860H14Z32	ADITYA BIRLA FINANCE LIMITED 91D CP 02MAR23	2-Mar-23	-	3.33%
CRISIL 3 Month CP Index	3	INE09OL14BU7	Birla Group Holdings Pvt Ltd CP (MD 28/02/2023)	28-Feb-23	-	3.33%
CRISIL 3 Month CP Index	4	INE001A14ZS2	Housing Development Finance Corporation Ltd CP - MD - 24-Feb-2023	24-Feb-23	-	6.67%
CRISIL 3 Month CP Index	5	INE033L14MG5	TATA CAPITAL HOUSING FINANCE LIMITED 91D CP 02MAR23	02-Mar-2023	-	6.67%
CRISIL 3 Month CP Index	6	INE018A14JD2	L&T Ltd CP - MD - 28-Feb-2023	28-Feb-23	-	5.83%
CRISIL 3 Month CP Index	7	INE484J14PL7	Godrej Properties Limited CP 13/03/2023 (TBL 281122)	13-Mar-23	-	5.83%
CRISIL 3 Month CP Index	8	INE389H14IY0	KEC INTERNATIONAL LIMITED 90D CP 02MAR23	2-Mar-23	-	5.83%
CRISIL 3 Month CP Index	9	INE376G14016	Biocon Ltd CP - MD - 22-Feb-2023	22-Feb-23	-	5.83%
CRISIL 3 Month CP Index	10	INE901L14AH6	ALEMBIC PHARMACEUTICALS LIMITED 84D CP 23FEB23	23-Feb-2023	-	5.83%
CRISIL 3 Month CP Index	11	INE140A14X82	PIRAMAL ENTERPRISES LIMITED 86D CP 23FEB23	23-Feb-23	-	5.83%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 3 Month CP Index	12	INE110L14RN6	Reliance Jio Infocomm Ltd CP - ISD 021222 Mat 010323	1-Mar-23	-	5.83%
CRISIL 3 Month CP Index	13	INE089C14CJ1	STERLITE TECHNOLOGIES LIMITED 90D CP 02MAR23	2-Mar-23	-	5.83%
CRISIL 3 Month CP Index	14	INE245A14HF0	THE TATA POWER COMPANY LIMITED 88D CP 28FEB23	28-Feb-23	-	8.75%
CRISIL 3 Month CP Index	15	INE115A14DV1	LIC Housing Finance Ltd CP - MD - 13-Mar-2023	13-Mar-23	-	6.67%
CRISIL 3 Month CP Index	16	INE037E14AH4	TATA Teleservices Ltd CP - ISD 110322 MAT 100323	10-Mar-23	-	5.83%
CRISIL 3 Month CP Index	17	INE0IWA14051	SUN PETROCHEMICALS PRIVATE LIMITED 21FEB23 CP	21-Feb-23	-	8.75%
CRISIL 6 Month CP Index	1	INE296A14TY9	BAJAJ FINANCE LIMITED 29MAY23 CP	29-May-23	-	3.33%
CRISIL 6 Month CP Index	2	INE027E14NX5	L & T Finance Ltd. CP 09/06/2023 L 021222	9-Jun-23	-	3.33%
CRISIL 6 Month CP Index	3	INE774D14RL0	MAHINDRA & MAHINDRA FINANCIAL SERVICES LIMITED 02JUN23 CP	2-Jun-23	-	3.33%
CRISIL 6 Month CP Index	4	INE115A14DZ2	LIC Housing Finance Ltd CP ISD 281122 Mat 310523	31-May-23	-	6.67%
CRISIL 6 Month CP Index	5	INE667F14GC3	SUNDARAM HOME FINANCE LIMITED 188D CP 08JUN23	8-Jun-23		6.67%
CRISIL 6 Month CP Index	6	INE472A14MR5	BLUE STAR LIMITED 172D CP 09MAY23	9-May-23		10.00%
CRISIL 6 Month CP Index	7	INE343H14147	SOLAR INDUSTRIES INDIA LIMITED 180D CP 20MAY23	20-May-23		10.00%
CRISIL 6 Month CP Index	8	INE140A14X74	PIRAMAL ENTERPRISES LIMITED 183D CP 31MAY23	31-May-23		10.00%
CRISIL 6 Month CP Index	9	INE001A14ZC6	HOUSING DEVELOPMENT FINANCE CORPORATION LTD 336D CP 15JUN23	15-Jun-23	-	6.67%
CRISIL 6 Month CP Index	10	INE423A14QL2	ADANI ENTERPRISES LIMITED 365D CP 14JUN23	14-Jun-23	-	10.00%
CRISIL 6 Month CP Index	11	INE403D14411	BHARTI TELECOM LIMITED 31MAY23 CP	31-May-23	-	10.00%
CRISIL 6 Month CP Index	12	INE725H14AY2	TATA PROJECTS LIMITED 251D CP 25MAY23	25-May-23		10.00%
CRISIL 6 Month CP Index	13	INE733E14AZ0	NTPC LIMITED 363D CP 04MAY23	4-May-23		10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Year CP Index	1	INE001A14ZU8	Housing Development Finance Corporation Ltd CP - MD - 28-Nov-2023	28-Nov-23	-	3.33%
CRISIL 1 Year CP Index	2	INE667F14GB5	SUNDARAM HOME FINANCE LIMITED 365D CP 01DEC23	01-Dec-2023	-	3.33%
CRISIL 1 Year CP Index	3	INE02JD14195	GODREJ HOUSING FINANCE LIMITED 362D CP 15NOV23	15-Nov-23	-	3.33%
CRISIL 1 Year CP Index	4	INE306N14VC1	TATA CAPITAL FINANCIAL SERVICES LIMITED 365D CP 21NOV23	21-Nov-23	-	6.67%
CRISIL 1 Year CP Index	5	INE403G14QG1	Standard Chartered Capital Ltd. CP ISD 171122 Mat 141123	14-Nov-23	-	6.67%
CRISIL 1 Year CP Index	6	INE879F14GK7	Infina Finance Pvt Ltd CP - MD - 30-Nov-2023	30-Nov-23	-	6.67%
CRISIL 1 Year CP Index	7	INE037E14AI2	Tata teleservices Limited CP ISD 211122 Mat 101123	10-Nov-23	-	7.78%
CRISIL 1 Year CP Index	8	INE517B14925	Tata teleservices (Maharashtra) Limited CP ISD 211122 Mat 101123	10-Nov-23	-	7.78%
CRISIL 1 Year CP Index	9	INE02FN14135	IGH Holdings Pvt Ltd CP - MD - 20-Oct-2023	20-Oct-23	-	7.78%
CRISIL 1 Year CP Index	10	INE508G14CT0	TIME TECHNOPLAST LIMITED 364D CP 20OCT23	20-Oct-23	-	23.33%
CRISIL 1 Year CP Index	11	INE140A14W91	PIRAMAL ENTERPRISES LIMITED 365D CP 12OCT23	12-Oct-23	-	23.33%
CRISIL Up to 91-Day CP Index	1	INE742F14QU5	Adani Ports & Special Economic Zone Ltd.	19-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	2	INE860H14W19	Aditya Birla Finance Ltd.	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	3	INE860H14Y74	Aditya Birla Finance Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	4	INE891K14LT3	Axis Finance Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	5	INE110O14807	Axis Securities Ltd.	20-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	6	INE110O14815	Axis Securities Ltd.	5-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	7	INE296A14TV5	Bajaj Finance Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	8	INE296A14ST1	Bajaj Finance Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	9	INE377Y14AC3	Bajaj Housing Finance Ltd.	9-Jan-23	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	10	INE704I14GB0	Barclays Investments & Loans (India) Pvt. Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	11	INE704I14GH7	Barclays Investments & Loans (India) Pvt. Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	12	INE463A14MS2	Berger Paints India Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	13	INE463A14MU8	Berger Paints India Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	14	INE343G14388	Bharti Hexacom Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	15	INE472A14MO2	Blue Star Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	16	INE472A14MP9	Blue Star Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	17	INE027214324	Bob Financial Solutions Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	18	INE027214308	Bob Financial Solutions Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	19	INE477A14BX5	CanFin Homes Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	20	INE477A14BU1	CanFin Homes Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	21	INE482A14BH8	Ceat Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	22	INE055A14JF9	Century Textiles & Industries Ltd.	4-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	23	INE055A14JG7	Century Textiles & Industries Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	24	INE085A14IH4	Chambal Fertilizers & Chemicals Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	25	INE121A14UI0	Cholamandalam Investment & Finance Co. Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	26	INE121A14UJ8	Cholamandalam Investment & Finance Co. Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	27	INE514E14QQ9	Export Import Bank Of India	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	28	INE514E14QN6	Export Import Bank Of India	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	29	INE289B14ID9	Gic Housing Finance Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	30	INE850D14NF9	Godrej Agrovet Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	31	INE02KN14028	Godrej Finance Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	32	INE02JD14179	Godrej Housing Finance Ltd.	15-Dec-22	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	33	INE233A14WG3	Godrej Industries Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	34	INE233A14WH1	Godrej Industries Ltd.	26-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	35	INE233A14WK5	Godrej Industries Ltd.	11-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	36	INE233A14WJ7	Godrej Industries Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	37	INE484J14PD4	Godrej Properties Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	38	INE484J14PF9	Godrej Properties Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	39	INE484J14PE2	Godrej Properties Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	40	INE790I14CJ1	HSBC InvestDirect Financial Services (India) Ltd.	26-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	41	INE700G14DF0	Hdfc Securities Ltd.	26-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	42	INE700G14DI4	Hdfc Securities Ltd.	5-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	43	INE700G14DP9	Hdfc Securities Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	44	INE957N14FM3	Hero Fincorp Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	45	INE957N14FK7	Hero Fincorp Ltd.	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	46	INE038A14361	Hindalco Industries Ltd.	23-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	47	INE871K14323	Hindustan Media Ventures Ltd.	2-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	48	INE094A14JK8	Hindustan Petroleum Corporation Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	49	INE094A14JN2	Hindustan Petroleum Corporation Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	50	INE001A14ZP8	Housing Development Finance Corporation Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	51	INE001A14ZO1	Housing Development Finance Corporation Ltd.	19-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	52	INE501G14CT5	Ht Media Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	53	INE501G14CR9	Ht Media Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	54	INE071G14EG2	ICICI Home Finance Co. Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	55	INE071G14EF4	ICICI Home Finance Co. Ltd.	29-Dec-22	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	56	INE071G14EH0	ICICI Home Finance Co. Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	57	INE763G14NK7	ICICI Securities Ltd.	20-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	58	INE763G14NG5	ICICI Securities Ltd.	26-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	59	INE849D14GZ3	ICICI Securities Primary Dealership Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	60	INE248U14MC9	IIFL Wealth Prime Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	61	INE248U14MD7	IIFL Wealth Prime Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	62	INE248U14LY5	IIFL Wealth Prime Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	63	INE248U14LI8	IIFL Wealth Prime Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	64	INE248U14LF4	IIFL Wealth Prime Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	65	INE466L14BL0	Iifl Wealth Management Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	66	INE012I14NO7	JM Financial Services Pvt. Ltd.	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	67	INE012I14NS8	JM Financial Services Pvt. Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	68	INE824H14JO5	Julius Baer Capital (India) Pvt. Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	69	INE824H14JH9	Julius Baer Capital (India) Pvt. Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	70	INE824H14JG1	Julius Baer Capital (India) Pvt. Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	71	INE824H14JK3	Julius Baer Capital (India) Pvt. Ltd.	11-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	72	INE975F14XL6	Kotak Mahindra Investments Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	73	INE916D14OZ3	Kotak Mahindra Prime Ltd.	5-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	74	INE028E14KV3	Kotak Securities Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	75	INE028E14KX9	Kotak Securities Ltd.	5-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	76	INE027E14MD9	L&T Finance Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	77	INE128M14209	L&T Metro Rail (Hyderabad) Ltd.	20-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	78	INE128M14019	L&T Metro Rail (Hyderabad) Ltd.	30-Dec-22	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	79	INE128M14225	L&T Metro Rail (Hyderabad) Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	80	INE128M14258	L&T Metro Rail (Hyderabad) Ltd.	11-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	81	INE115A14DX7	LIC Housing Finance Ltd.	11-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	82	INE018A14JA8	Larsen & Toubro Ltd.	22-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	83	INE018A14IQ6	Larsen & Toubro Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	84	INE018A14IS2	Larsen & Toubro Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	85	INE103A14421	Mangalore Refinery & Petrochemicals Ltd.	23-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	86	INE338I14DM1	Motilal Oswal Financial Services Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	87	INE01WN14587	Motilal Oswal Finvest Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	88	INE733E14AQ9	NTPC	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	89	INE261F14JD7	National Bank for Agriculture & Rural Development	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	90	INE870H14NM4	Network 18 Media & Invst. Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	91	INE870H14OV3	Network 18 Media & Invst. Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	92	INE091A14DF7	Nirma Ltd.	26-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	93	INE05C614261	Nlc Tamil Nadu Power Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	94	INE118D14654	Nuvoco Vistas Corporation Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	95	INE118D14670	Nuvoco Vistas Corporation Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	96	INE140A14V01	Piramal Enterprises Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	97	INE140A14W75	Piramal Enterprises Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	98	INE140A14R56	Piramal Enterprises Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	99	INE140A14R98	Piramal Enterprises Ltd.	6-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	100	INE140A14W83	Piramal Enterprises Ltd.	9-Jan-23	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	101	INE511C14UV1	Poonawalla Fincorp Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	102	INE891D14VZ4	Redington (India) Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	103	INE891D14WC1	Redington (India) Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	104	INE110L14RA3	Reliance Jio Infocomm Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	105	INE929O14826	Reliance Retail Ventures Ltd.	2-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	106	INE212K14064	Sbicap Securities Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	107	INE211H14443	Sharekhan Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	108	INE941D14261	Sikka Ports & Terminals Ltd.	20-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	109	INE556F14IB6	Small Industries Development Bank Of India	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	110	INE556F14IL5	Small Industries Development Bank Of India	19-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	111	INE556F14IM3	Small Industries Development Bank Of India	2-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	112	INE343H14139	Solar Industries India Ltd.	13-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	113	INE403G14PS8	Standard Chartered Capital Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	114	INE660A14WT0	Sundaram Finance Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	115	INE660A14WU8	Sundaram Finance Ltd.	12-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	116	INE306N14UW1	Tata Capital Financial Services Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	117	INE306N14UY7	Tata Capital Financial Services Ltd.	28-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	118	INE245A14GW7	Tata Power Co. Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	119	INE245A14GO4	Tata Power Co. Ltd.	10-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	120	INE607M14962	Tata Power Renewable Energy Ltd.	9-Jan-23	-	0.41%
CRISIL Up to 91-Day CP Index	121	INE725H14AZ9	Tata Projects Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	122	INE081A14DN2	Tata Steel Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	123	INE081A14DM4	Tata Steel Ltd.	28-Dec-22	-	0.41%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	124	INE081A14DL6	Tata Steel Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	125	INE331A14MS1	The Ramco Cements Ltd.	29-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	126	INE628A14GS2	UPL Ltd.	15-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	127	INE628A14GT0	UPL Ltd.	30-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	128	INE481G14DP6	Ultratech Cement Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	129	INE205A14WW8	Vedanta Ltd.	16-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	130	INE205A14WP2	Vedanta Ltd.	23-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	131	INE205A14WZ1	Vedanta Ltd.	27-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	132	INE04TA14287	Volkswagen India Pvt. Ltd.	22-Dec-22	-	0.41%
CRISIL Up to 91-Day CP Index	133	INE860H14Y90	Aditya Birla Finance Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	134	INE831R14CK2	Aditya Birla Housing Finance Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	135	INE110O14757	Axis Securities Ltd.	24-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	136	INE110O14823	Axis Securities Ltd.	10-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	137	INE296A14TT9	Bajaj Finance Ltd.	17-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	138	INE01C314312	Bajaj Financial Securities Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	139	INE377Y14AE9	Bajaj Housing Finance Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	140	INE704I14GC8	Barclays Investments & Loans (India) Pvt. Ltd.	16-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	141	INE027214316	Bob Financial Solutions Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	142	INE477A14BY3	CanFin Homes Ltd.	3-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	143	INE121A14UK6	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	144	INE755K14EN8	Dalmia Cement (Bharat) Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	145	INE755K14EO6	Dalmia Cement (Bharat) Ltd.	8-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	146	INE514E14QR7	Export Import Bank Of India	13-Feb-23	-	0.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	147	INE289B14IE7	Gic Housing Finance Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	148	INE982D14AJ9	Godrej & Boyce Manufacturing Co. Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	149	INE850D14NH5	Godrej Agrovet Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	150	INE850D14NK9	Godrej Agrovet Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	151	INE233A14WS8	Godrej Industries Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	152	INE233A14WW0	Godrej Industries Ltd.	10-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	153	INE484J14PH5	Godrej Properties Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	154	INE700G14DH6	Hdfc Securities Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	155	INE700G14DL8	Hdfc Securities Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	156	INE700G14DN4	Hdfc Securities Ltd.	7-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	157	INE700G14DQ7	Hdfc Securities Ltd.	16-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	158	INE957N14GK5	Hero Fincorp Ltd.	17-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	159	INE094A14JM4	Hindustan Petroleum Corporation Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	160	INE267A14481	Hindustan Zinc Ltd.	3-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	161	INE001A14YJ4	Housing Development Finance Corporation Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	162	INE001A14YK2	Housing Development Finance Corporation Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	163	INE071G14EE7	ICICI Home Finance Co. Ltd.	16-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	164	INE071G14EI8	ICICI Home Finance Co. Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	165	INE763G14NN1	ICICI Securities Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	166	INE763G14NV4	ICICI Securities Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	167	INE248U14ME5	IIFL Wealth Prime Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	168	INE466L14BF2	Iifl Wealth Management Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	169	INE121J14200	Indus Towers Ltd.	2-Feb-23	-	0.28%

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CRISIL Up to 91-Day CP Index	170	INE121J14218	Indus Towers Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	171	INE936D14253	Jamnagar Utilities & Power Pvt. Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	172	INE824H14JN7	Julius Baer Capital (India) Pvt. Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	173	INE824H14JP2	Julius Baer Capital (India) Pvt. Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	174	INE824H14JS6	Julius Baer Capital (India) Pvt. Ltd.	6-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	175	INE028E14LA5	Kotak Securities Ltd.	25-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	176	INE028E14LC1	Kotak Securities Ltd.	6-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	177	INE027E14NR7	L&T Finance Ltd.	9-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	178	INE027E14NT3	L&T Finance Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	179	INE128M14217	L&T Metro Rail (Hyderabad) Ltd.	17-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	180	INE128M14274	L&T Metro Rail (Hyderabad) Ltd.	10-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	181	INE115A14DO6	LIC Housing Finance Ltd.	25-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	182	INE018A14IZ7	Larsen & Toubro Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	183	INE018A14JB6	Larsen & Toubro Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	184	INE774D14RG0	Mahindra & Mahindra Financial Services Ltd.	24-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	185	INE338I14DT6	Motilal Oswal Financial Services Ltd.	24-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	186	INE338I14DU4	Motilal Oswal Financial Services Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	187	INE261F14JE5	National Bank for Agriculture & Rural Development	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	188	INE870H14OW1	Network 18 Media & Invst. Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	189	INE870H14OZ4	Network 18 Media & Invst. Ltd.	8-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	190	INE116F14133	Panatone Finvest Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	191	INE140A14X25	Piramal Enterprises Ltd.	31-Jan-23	-	0.28%

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CRISIL Up to 91-Day CP Index	192	INE110L14RI6	Reliance Jio Infocomm Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	193	INE929O14875	Reliance Retail Ventures Ltd.	10-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	194	INE647A14AA3	SRF Ltd.	16-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	195	INE550X14961	Sharekhan Financial Services Pvt. Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	196	INE941D14311	Sikka Ports & Terminals Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	197	INE556F14IO9	Small Industries Development Bank Of India	9-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	198	INE667F14FZ6	Sundaram Home Finance Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	199	INE729N14HC3	TVS Credit Services Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	200	INE729N14HG4	TVS Credit Services Ltd.	27-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	201	INE306N14VF4	Tata Capital Financial Services Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	202	INE976I14NG9	Tata Capital Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	203	INE582L14GO7	Tata Housing Development Co. Ltd.	16-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	204	INE582L14GP4	Tata Housing Development Co. Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	205	INE245A14HA1	Tata Power Co. Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	206	INE607M14970	Tata Power Renewable Energy Ltd.	20-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	207	INE081A14DP7	Tata Steel Ltd.	18-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	208	INE081A14DO0	Tata Steel Ltd.	19-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	209	INE081A14DQ5	Tata Steel Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	210	INE628A14GU8	UPL Ltd.	30-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	211	INE628A14GW4	UPL Ltd.	13-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	212	INE205A14XB0	Vedanta Ltd.	31-Jan-23	-	0.28%
CRISIL Up to 91-Day CP Index	213	INE205A14XC8	Vedanta Ltd.	3-Feb-23	-	0.28%
CRISIL Up to 91-Day CP Index	214	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.91%

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CRISIL Up to 91-Day CP Index	215	INE704I14GL9	Barclays Investments & Loans (India) Pvt. Ltd.	14-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	216	INE376G14016	Biocon Ltd.	22-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	217	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.91%
CRISIL Up to 91-Day CP Index	218	INE700G14DT1	Hdfc Securities Ltd.	27-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	219	INE001A14ZS2	Housing Development Finance Corporation Ltd.	24-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	220	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.91%
CRISIL Up to 91-Day CP Index	221	INE028E14KP5	Kotak Securities Ltd.	14-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	222	INE028E14LB3	Kotak Securities Ltd.	20-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	223	INE128M14266	L&T Metro Rail (Hyderabad) Ltd.	17-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	224	INE018A14JD2	Larsen & Toubro Ltd.	28-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	225	INE338I14DW0	Motilal Oswal Financial Services Ltd.	14-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	226	INE05C614287	Nlc Tamil Nadu Power Ltd.	16-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	227	INE110L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.91%
CRISIL Up to 91-Day CP Index	228	INE929O14883	Reliance Retail Ventures Ltd.	15-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	229	INE550X14979	Sharekhan Financial Services Pvt. Ltd.	14-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	230	INE211H14450	Sharekhan Ltd.	14-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	231	INE211H14476	Sharekhan Ltd.	3-Mar-23	-	0.91%
CRISIL Up to 91-Day CP Index	232	INE729N14HE9	TVS Credit Services Ltd.	22-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	233	INE306N14VD9	Tata Capital Financial Services Ltd.	24-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	234	INE033L14MG5	Tata Capital Housing Finance Ltd.	02-Mar-2023	-	0.91%
CRISIL Up to 91-Day CP Index	235	INE245A14HF0	Tata Power Co. Ltd.	28-Feb-23	-	0.91%
CRISIL Up to 91-Day CP Index	236	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.91%
CRISIL Up to 91-Day CP Index	237	INE481G14DR2	Ultratech Cement Ltd.	17-Feb-23	-	0.91%

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CRISIL Up to 91-Day CP Index	238	INE205A14WV0	Vedanta Ltd.	28-Feb-23	-	0.91%
CRISIL 10 Year SDL Index	1	IN1220220140	Assam	16-Nov-32	7.67%	3.42%
CRISIL 10 Year SDL Index	2	IN1520220113	Gujarat	12-Oct-32	7.81%	8.04%
CRISIL 10 Year SDL Index	3	IN1620220252	Haryana	27-Oct-32	7.81%	3.39%
CRISIL 10 Year SDL Index	4	IN1920220028	Karnataka	16-Nov-32	7.67%	7.83%
CRISIL 10 Year SDL Index	5	IN2020210208	Kerala	30-Mar-32	7.31%	2.33%
CRISIL 10 Year SDL Index	6	IN2120220024	Madhya Pradesh	14-Sep-32	7.46%	4.23%
CRISIL 10 Year SDL Index	7	IN2220220114	Maharashtra	28-Sep-32	7.64%	7.51%
CRISIL 10 Year SDL Index	8	IN2820220050	Punjab	20-Jul-32	7.85%	6.69%
CRISIL 10 Year SDL Index	9	IN2920220216	Rajasthan	2-Nov-32	7.82%	12.11%
CRISIL 10 Year SDL Index	10	IN3120220188	Tamil Nadu	27-Oct-32	7.82%	12.70%
CRISIL 10 Year SDL Index	11	IN3320220038	Uttar Pradesh	4-Oct-32	7.81%	23.28%
CRISIL 10 Year SDL Index	12	IN3420220128	West Bengal	28-Sep-32	7.68%	8.47%
CRISIL Broad Based Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.15%
CRISIL Broad Based Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	0.36%
CRISIL Broad Based Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	0.47%
CRISIL Broad Based Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	0.81%
CRISIL Broad Based Gilt Index	5	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.15%
CRISIL Broad Based Gilt Index	6	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	0.65%
CRISIL Broad Based Gilt Index	7	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	0.39%
CRISIL Broad Based Gilt Index	8	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	0.69%
CRISIL Broad Based Gilt Index	9	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	1.00%
CRISIL Broad Based Gilt Index	10	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	0.73%

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CRISIL Broad Based Gilt Index	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.64%
CRISIL Broad Based Gilt Index	12	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	0.48%
CRISIL Broad Based Gilt Index	13	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	0.86%
CRISIL Broad Based Gilt Index	14	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	1.24%
CRISIL Broad Based Gilt Index	15	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	1.00%
CRISIL Broad Based Gilt Index	16	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	1.09%
CRISIL Broad Based Gilt Index	17	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	1.43%
CRISIL Broad Based Gilt Index	18	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	1.09%
CRISIL Broad Based Gilt Index	19	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.20%
CRISIL Broad Based Gilt Index	20	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	1.41%
CRISIL Broad Based Gilt Index	21	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	1.44%
CRISIL Broad Based Gilt Index	22	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	0.73%
CRISIL Broad Based Gilt Index	23	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	1.81%
CRISIL Broad Based Gilt Index	24	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	1.05%
CRISIL Broad Based Gilt Index	25	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	1.09%
CRISIL Broad Based Gilt Index	26	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.18%
CRISIL Broad Based Gilt Index	27	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	0.98%
CRISIL Broad Based Gilt Index	28	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	1.01%
CRISIL Broad Based Gilt Index	29	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	1.35%
CRISIL Broad Based Gilt Index	30	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	1.47%
CRISIL Broad Based Gilt Index	31	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	1.13%
CRISIL Broad Based Gilt Index	32	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	1.18%
CRISIL Broad Based Gilt Index	33	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	1.11%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	34	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.18%
CRISIL Broad Based Gilt Index	35	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	1.40%
CRISIL Broad Based Gilt Index	36	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	1.29%
CRISIL Broad Based Gilt Index	37	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.13%
CRISIL Broad Based Gilt Index	38	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	1.53%
CRISIL Broad Based Gilt Index	39	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	1.58%
CRISIL Broad Based Gilt Index	40	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	1.31%
CRISIL Broad Based Gilt Index	41	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	1.39%
CRISIL Broad Based Gilt Index	42	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	1.44%
CRISIL Broad Based Gilt Index	43	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	1.56%
CRISIL Broad Based Gilt Index	44	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	1.22%
CRISIL Broad Based Gilt Index	45	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	1.35%
CRISIL Broad Based Gilt Index	46	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	1.49%
CRISIL Broad Based Gilt Index	47	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	0.75%
CRISIL Broad Based Gilt Index	48	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	1.45%
CRISIL Broad Based Gilt Index	49	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	1.09%
CRISIL Broad Based Gilt Index	50	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	1.79%
CRISIL Broad Based Gilt Index	51	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.32%
CRISIL Broad Based Gilt Index	52	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	1.89%
CRISIL Broad Based Gilt Index	53	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	1.10%
CRISIL Broad Based Gilt Index	54	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	1.08%
CRISIL Broad Based Gilt Index	55	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	1.07%
CRISIL Broad Based Gilt Index	56	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	1.70%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	57	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.61%
CRISIL Broad Based Gilt Index	58	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	1.21%
CRISIL Broad Based Gilt Index	59	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	1.16%
CRISIL Broad Based Gilt Index	60	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.23%
CRISIL Broad Based Gilt Index	61	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	1.54%
CRISIL Broad Based Gilt Index	62	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.26%
CRISIL Broad Based Gilt Index	63	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	1.36%
CRISIL Broad Based Gilt Index	64	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	1.76%
CRISIL Broad Based Gilt Index	65	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	1.20%
CRISIL Broad Based Gilt Index	66	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	1.86%
CRISIL Broad Based Gilt Index	67	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	1.54%
CRISIL Broad Based Gilt Index	68	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	1.04%
CRISIL Broad Based Gilt Index	69	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.16%
CRISIL Broad Based Gilt Index	70	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.46%
CRISIL Broad Based Gilt Index	71	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	1.13%
CRISIL Broad Based Gilt Index	72	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	1.09%
CRISIL Broad Based Gilt Index	73	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.27%
CRISIL Broad Based Gilt Index	74	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.45%
CRISIL Broad Based Gilt Index	75	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	0.96%
CRISIL Broad Based Gilt Index	76	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	1.18%
CRISIL Broad Based Gilt Index	77	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.19%
CRISIL Broad Based Gilt Index	78	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.21%
CRISIL Broad Based Gilt Index	79	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	1.02%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	80	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	1.21%
CRISIL Broad Based Gilt Index	81	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	1.81%
CRISIL Broad Based Gilt Index	82	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.67%
CRISIL Broad Based Gilt Index	83	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	1.78%
CRISIL Broad Based Gilt Index	84	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	0.52%
CRISIL Broad Based Gilt Index	85	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.21%
CRISIL Broad Based Gilt Index	86	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	1.01%
CRISIL Broad Based Gilt Index	87	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	1.19%
CRISIL Broad Based Gilt Index	88	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	1.23%
CRISIL Broad Based Gilt Index	89	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	1.78%
CRISIL Broad Based Gilt Index	90	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	1.80%
CRISIL Broad Based Gilt Index	91	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	0.44%
CRISIL Broad Based Long Term Gilt Index	1	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	3.89%
CRISIL Broad Based Long Term Gilt Index	2	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	2.90%
CRISIL Broad Based Long Term Gilt Index	3	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	2.80%
CRISIL Broad Based Long Term Gilt Index	4	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	2.95%
CRISIL Broad Based Long Term Gilt Index	5	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	3.71%
CRISIL Broad Based Long Term Gilt Index	6	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	3.04%
CRISIL Broad Based Long Term Gilt Index	7	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	3.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	8	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	4.24%
CRISIL Broad Based Long Term Gilt Index	9	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	2.90%
CRISIL Broad Based Long Term Gilt Index	10	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	4.48%
CRISIL Broad Based Long Term Gilt Index	11	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	3.71%
CRISIL Broad Based Long Term Gilt Index	12	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	2.51%
CRISIL Broad Based Long Term Gilt Index	13	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.38%
CRISIL Broad Based Long Term Gilt Index	14	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	1.11%
CRISIL Broad Based Long Term Gilt Index	15	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	2.71%
CRISIL Broad Based Long Term Gilt Index	16	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	2.63%
CRISIL Broad Based Long Term Gilt Index	17	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	3.05%
CRISIL Broad Based Long Term Gilt Index	18	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	1.08%
CRISIL Broad Based Long Term Gilt Index	19	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	2.32%
CRISIL Broad Based Long Term Gilt Index	20	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	2.83%
CRISIL Broad Based Long Term Gilt Index	21	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	2.86%
CRISIL Broad Based Long Term Gilt Index	22	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	2.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	23	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.45%
CRISIL Broad Based Long Term Gilt Index	24	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	2.91%
CRISIL Broad Based Long Term Gilt Index	25	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	4.35%
CRISIL Broad Based Long Term Gilt Index	26	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	1.61%
CRISIL Broad Based Long Term Gilt Index	27	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	4.28%
CRISIL Broad Based Long Term Gilt Index	28	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	1.25%
CRISIL Broad Based Long Term Gilt Index	29	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	2.92%
CRISIL Broad Based Long Term Gilt Index	30	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.44%
CRISIL Broad Based Long Term Gilt Index	31	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	2.87%
CRISIL Broad Based Long Term Gilt Index	32	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	2.95%
CRISIL Broad Based Long Term Gilt Index	33	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	4.29%
CRISIL Broad Based Long Term Gilt Index	34	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	4.33%
CRISIL Broad Based Long Term Gilt Index	35	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	1.05%
CRISIL Broad Based Medium Term Gilt Index	1	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.62%
CRISIL Broad Based Medium Term Gilt Index	2	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	4.81%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	3	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	4.42%
CRISIL Broad Based Medium Term Gilt Index	4	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.46%
CRISIL Broad Based Medium Term Gilt Index	5	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	5.24%
CRISIL Broad Based Medium Term Gilt Index	6	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	5.44%
CRISIL Broad Based Medium Term Gilt Index	7	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	4.49%
CRISIL Broad Based Medium Term Gilt Index	8	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	4.78%
CRISIL Broad Based Medium Term Gilt Index	9	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	4.94%
CRISIL Broad Based Medium Term Gilt Index	10	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	5.36%
CRISIL Broad Based Medium Term Gilt Index	11	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	4.20%
CRISIL Broad Based Medium Term Gilt Index	12	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	4.64%
CRISIL Broad Based Medium Term Gilt Index	13	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	5.12%
CRISIL Broad Based Medium Term Gilt Index	14	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.58%
CRISIL Broad Based Medium Term Gilt Index	15	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	4.96%
CRISIL Broad Based Medium Term Gilt Index	16	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	3.75%
CRISIL Broad Based Medium Term Gilt Index	17	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	6.16%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	18	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	4.53%
CRISIL Broad Based Medium Term Gilt Index	19	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	6.49%
CRISIL Broad Based Medium Term Gilt Index	20	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	3.77%
CRISIL Broad Based Medium Term Gilt Index	21	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	3.72%
CRISIL Broad Based Medium Term Gilt Index	22	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	3.66%
CRISIL Broad Based Medium Term Gilt Index	23	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	5.85%
CRISIL Broad Based Short Term Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.52%
CRISIL Broad Based Short Term Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.21%
CRISIL Broad Based Short Term Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	1.60%
CRISIL Broad Based Short Term Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	2.76%
CRISIL Broad Based Short Term Gilt Index	5	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.50%
CRISIL Broad Based Short Term Gilt Index	6	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	2.22%
CRISIL Broad Based Short Term Gilt Index	7	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	1.34%
CRISIL Broad Based Short Term Gilt Index	8	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	2.33%
CRISIL Broad Based Short Term Gilt Index	9	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	3.40%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	10	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	2.48%
CRISIL Broad Based Short Term Gilt Index	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	2.16%
CRISIL Broad Based Short Term Gilt Index	12	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	1.65%
CRISIL Broad Based Short Term Gilt Index	13	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	2.93%
CRISIL Broad Based Short Term Gilt Index	14	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	4.21%
CRISIL Broad Based Short Term Gilt Index	15	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	3.40%
CRISIL Broad Based Short Term Gilt Index	16	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	3.71%
CRISIL Broad Based Short Term Gilt Index	17	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	4.87%
CRISIL Broad Based Short Term Gilt Index	18	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	3.71%
CRISIL Broad Based Short Term Gilt Index	19	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.69%
CRISIL Broad Based Short Term Gilt Index	20	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	4.80%
CRISIL Broad Based Short Term Gilt Index	21	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	4.91%
CRISIL Broad Based Short Term Gilt Index	22	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	2.49%
CRISIL Broad Based Short Term Gilt Index	23	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	6.17%
CRISIL Broad Based Short Term Gilt Index	24	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	3.59%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	25	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	3.70%
CRISIL Broad Based Short Term Gilt Index	26	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.62%
CRISIL Broad Based Short Term Gilt Index	27	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	3.34%
CRISIL Broad Based Short Term Gilt Index	28	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	3.42%
CRISIL Broad Based Short Term Gilt Index	29	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	4.60%
CRISIL Broad Based Short Term Gilt Index	30	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	4.99%
CRISIL Broad Based Short Term Gilt Index	31	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	3.84%
CRISIL Broad Based Short Term Gilt Index	32	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	4.03%
CRISIL Broad Based Short Term Gilt Index	33	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	3.79%
CRISIL 10 Year Gilt Index	1	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	100.00%
CRISIL upto 91 Day CD Index-A	1	INE238AD6033	Axis Bank Ltd.	21-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	2	INE238AD6058	Axis Bank Ltd.	28-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	3	INE238AD6074	Axis Bank Ltd.	2-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	4	INE238AD6082	Axis Bank Ltd.	3-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	5	INE028A16CL4	Bank of Baroda	12-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	6	INE476A16TZ9	Canara Bank	16-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	7	INE476A16UA0	Canara Bank	19-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	8	INE476A16UB8	Canara Bank	21-Dec-22	-	2.94%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	9	INE476A16TJ3	Canara Bank	5-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	10	INE476A16TK1	Canara Bank	11-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	11	INE476A16TI5	Canara Bank	4-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	12	INE040A16CU0	HDFC Bank Ltd.	27-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	13	INE237A167O5	Kotak Mahindra Bank Ltd.	19-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	14	INE237A160P7	Kotak Mahindra Bank Ltd.	23-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	15	INE237A161P5	Kotak Mahindra Bank Ltd.	28-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	16	INE237A161N0	Kotak Mahindra Bank Ltd.	30-Dec-22	-	2.94%
CRISIL upto 91 Day CD Index-A	17	INE556F16887	Small Industries Development Bank Of India	10-Jan-23	-	2.94%
CRISIL upto 91 Day CD Index-A	18	INE238A166Z2	Axis Bank Ltd.	16-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	19	INE238A165Y7	Axis Bank Ltd.	10-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	20	INE028A16CX9	Bank of Baroda	10-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	21	INE476A16TL9	Canara Bank	17-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	22	INE476A16UC6	Canara Bank	3-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	23	INE476A16UI3	Canara Bank	13-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	24	INE040A16DL7	HDFC Bank Ltd.	16-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	25	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	26	INE090A164X9	ICICI Bank Ltd.	16-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	27	INE237A163N6	Kotak Mahindra Bank Ltd.	17-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	28	INE237A165N1	Kotak Mahindra Bank Ltd.	20-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	29	INE237A169Q6	Kotak Mahindra Bank Ltd.	31-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	30	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	31	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23	-	1.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	32	INE261F16611	National Bank for Agriculture & Rural Development	18-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	33	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	34	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-A	35	INE556F16895	Small Industries Development Bank Of India	18-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	36	INE556F16903	Small Industries Development Bank Of India	31-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-A	37	INE238A169Z6	Axis Bank Ltd.	14-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	38	INE238A162Z1	Axis Bank Ltd.	8-Mar-23	-	2.27%
CRISIL upto 91 Day CD Index-A	39	INE028A16CO8	Bank of Baroda	14-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	40	INE476A16UJ1	Canara Bank	14-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	41	INE476A16SX6	Canara Bank	14-Mar-23	-	2.27%
CRISIL upto 91 Day CD Index-A	42	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	2.27%
CRISIL upto 91 Day CD Index-A	43	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	44	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	45	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	46	INE556F16937	Small Industries Development Bank Of India	22-Feb-23	-	2.27%
CRISIL upto 91 Day CD Index-A	47	INE556F16945	Small Industries Development Bank Of India	3-Mar-23	-	2.27%
CRISIL upto 91 Day CD Index-B	1	INE457A16ID9	BANK OF MAHARASHTRA	6-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	2	INE171A16KG5	Federal Bank Ltd.	10-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	3	INE092T16RG8	IDFC First Bank Ltd.	20-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	4	INE092T16RE3	IDFC First Bank Ltd.	21-Dec-22	-	3.13%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	5	INE092T16RF0	IDFC First Bank Ltd.	27-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	6	INE092T16RH6	IDFC First Bank Ltd.	10-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	7	INE562A16KR2	Indian Bank	3-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	8	INE562A16LC2	Indian Bank	5-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	9	INE562A16LF5	Indian Bank	10-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	10	INE562A16LE8	Indian Bank	2-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	11	INE095A16Q43	IndusInd Bank Ltd.	15-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	12	INE095A16Q50	IndusInd Bank Ltd.	20-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	13	INE095A16R75	IndusInd Bank Ltd.	29-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	14	INE095A16R67	IndusInd Bank Ltd.	30-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	15	INE160A16MQ3	Punjab National Bank	15-Dec-22	-	3.13%
CRISIL upto 91 Day CD Index-B	16	INE692A16FL0	Union Bank Of India	2-Jan-23	-	3.13%
CRISIL upto 91 Day CD Index-B	17	INE949L16BG0	AU Small Finance Bank Ltd.	9-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	18	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	19	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	20	INE171A16KL5	Federal Bank Ltd.	31-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	21	INE092T16TC3	IDFC First Bank Ltd.	23-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	22	INE092T16TE9	IDFC First Bank Ltd.	25-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	23	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	24	INE562A16LD0	Indian Bank	25-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	25	INE562A16LH1	Indian Bank	31-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	26	INE095A16O86	IndusInd Bank Ltd.	16-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	27	INE095A16R34	IndusInd Bank Ltd.	20-Jan-23	-	1.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	28	INE095A16O11	IndusInd Bank Ltd.	30-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	29	INE095A16O29	IndusInd Bank Ltd.	31-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	30	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	31	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	32	INE160A16MR1	Punjab National Bank	19-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	33	INE160A16MS9	Punjab National Bank	3-Feb-23	-	1.32%
CRISIL upto 91 Day CD Index-B	34	INE692A16FM8	Union Bank Of India	16-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	35	INE692A16FN6	Union Bank Of India	20-Jan-23	-	1.32%
CRISIL upto 91 Day CD Index-B	36	INE949L16BH8	AU Small Finance Bank Ltd.	14-Feb-23	-	2.08%
CRISIL upto 91 Day CD Index-B	37	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	38	INE949L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	39	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	40	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	41	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	2.08%
CRISIL upto 91 Day CD Index-B	42	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	2.08%
CRISIL upto 91 Day CD Index-B	43	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	2.08%
CRISIL upto 91 Day CD Index-B	44	INE562A16LG3	Indian Bank	6-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	45	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	2.08%
CRISIL upto 91 Day CD Index-B	46	INE160A16MU5	Punjab National Bank	24-Feb-23	-	2.08%
CRISIL upto 91 Day CD Index-B	47	INE692A16FO4	Union Bank Of India	28-Feb-23	-	2.08%
CRISIL upto 365 Day CD index-A	1	INE238AD6033	Axis Bank Ltd.	21-Dec-22	-	0.71%
CRISIL upto 365 Day CD index-A	2	INE238AD6058	Axis Bank Ltd.	28-Dec-22	-	0.71%
CRISIL upto 365 Day CD index-A	3	INE238AD6074	Axis Bank Ltd.	2-Jan-23	-	0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	4	INE238AD6082	Axis Bank Ltd.	3-Jan-23	-	0.71%
CRISIL upto 365 Day CD index-A	5	INE028A16CL4	Bank of Baroda	12-Jan-23	-	0.71%
CRISIL upto 365 Day CD index-A	6	INE476A16TZ9	Canara Bank	16-Dec-22	-	0.71%
CRISIL upto 365 Day CD index-A	7	INE476A16UA0	Canara Bank	19-Dec-22	-	0.71%
CRISIL upto 365 Day CD index-A	8	INE476A16UB8	Canara Bank	21-Dec-22	-	0.71%
CRISIL upto 365 Day CD index-A	9	INE476A16TO3	Canara Bank	3-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	10	INE476A16TI5	Canara Bank	4-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	11	INE476A16TJ3	Canara Bank	5-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	12	INE476A16TK1	Canara Bank	11-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	13	INE040A16CU0	HDFC Bank Ltd.	27-Dec-22		0.71%
CRISIL upto 365 Day CD index-A	14	INE237A167O5	Kotak Mahindra Bank Ltd.	19-Dec-22		0.71%
CRISIL upto 365 Day CD index-A	15	INE237A160P7	Kotak Mahindra Bank Ltd.	23-Dec-22		0.71%
CRISIL upto 365 Day CD index-A	16	INE237A161P5	Kotak Mahindra Bank Ltd.	28-Dec-22		0.71%
CRISIL upto 365 Day CD index-A	17	INE237A161N0	Kotak Mahindra Bank Ltd.	30-Dec-22		0.71%
CRISIL upto 365 Day CD index-A	18	INE556F16887	Small Industries Development Bank Of India	10-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	19	INE238AD6116	Axis Bank Ltd.	2-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	20	INE238AD6207	Axis Bank Ltd.	5-Dec-23		0.71%
CRISIL upto 365 Day CD index-A	21	INE028A16CZ4	Bank of Baroda	30-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	22	INE040A16DM5	HDFC Bank Ltd.	17-Oct-23		0.71%
CRISIL upto 365 Day CD index-A	23	INE040A16DN3	HDFC Bank Ltd.	2-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	24	INE090A167Y0	ICICI Bank Ltd.	2-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	25	INE090A169Y6	ICICI Bank Ltd.	17-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	26	INE237A168Q8	Kotak Mahindra Bank Ltd.	2-Nov-23		0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	27	INE237A160R3	Kotak Mahindra Bank Ltd.	15-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	28	INE556F16AB8	Small Industries Development Bank Of India	21-Nov-23		0.71%
CRISIL upto 365 Day CD index-A	29	INE238A166Z2	Axis Bank Ltd.	16-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	30	INE238A165Y7	Axis Bank Ltd.	10-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	31	INE028A16CX9	Bank of Baroda	10-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	32	INE476A16TL9	Canara Bank	17-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	33	INE476A16UC6	Canara Bank	3-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	34	INE476A16UI3	Canara Bank	13-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	35	INE040A16DL7	HDFC Bank Ltd.	16-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	36	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	37	INE090A164X9	ICICI Bank Ltd.	16-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	38	INE237A163N6	Kotak Mahindra Bank Ltd.	17-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	39	INE237A164N4	Kotak Mahindra Bank Ltd.	18-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	40	INE237A165N1	Kotak Mahindra Bank Ltd.	20-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	41	INE237A169Q6	Kotak Mahindra Bank Ltd.	31-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	42	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	43	INE237A167N7	Kotak Mahindra Bank Ltd.	10-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	44	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	45	INE261F16611	National Bank for Agriculture & Rural Development	18-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	46	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	47	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23		0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	48	INE556F16895	Small Industries Development Bank Of India	18-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	49	INE556F16903	Small Industries Development Bank Of India	31-Jan-23		0.71%
CRISIL upto 365 Day CD index-A	50	INE238A169Z6	Axis Bank Ltd.	14-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	51	INE238AD6066	Axis Bank Ltd.	28-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	52	INE238A167Y3	Axis Bank Ltd.	3-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	53	INE238A161Z3	Axis Bank Ltd.	7-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	54	INE238A162Z1	Axis Bank Ltd.	8-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	55	INE238A163Z9	Axis Bank Ltd.	9-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	56	INE028A16CO8	Bank of Baroda	14-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	57	INE476A16UJ1	Canara Bank	14-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	58	INE476A16TN5	Canara Bank	20-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	59	INE476A16TM7	Canara Bank	24-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	60	INE476A16SV0	Canara Bank	2-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	61	INE476A16TR6	Canara Bank	10-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	62	INE476A16SX6	Canara Bank	14-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	63	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	64	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	65	INE237A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	66	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	67	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	68	INE261F16660	National Bank for Agriculture & Rural Development	17-Feb-23		0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	69	INE261F16678	National Bank for Agriculture & Rural Development	7-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	70	INE556F16911	Small Industries Development Bank Of India	14-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	71	INE556F16929	Small Industries Development Bank Of India	15-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	72	INE556F16937	Small Industries Development Bank Of India	22-Feb-23		0.71%
CRISIL upto 365 Day CD index-A	73	INE556F16945	Small Industries Development Bank Of India	3-Mar-23		0.71%
CRISIL upto 365 Day CD index-A	74	INE028A16CV3	Bank of Baroda	10-Apr-23		0.71%
CRISIL upto 365 Day CD index-A	75	INE476A16TS4	Canara Bank	17-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	76	INE476A16TT2	Canara Bank	21-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	77	INE476A16TX4	Canara Bank	3-Apr-23	-	0.71%
CRISIL upto 365 Day CD index-A	78	INE514E16BY0	Export Import Bank Of India	17-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	79	INE514E16BZ7	Export Import Bank Of India	24-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	80	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	0.71%
CRISIL upto 365 Day CD index-A	81	INE237A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	82	INE237A16108	Kotak Mahindra Bank Ltd.	21-Apr-23	-	0.71%
CRISIL upto 365 Day CD index-A	83	INE237A16206	Kotak Mahindra Bank Ltd.	28-Apr-23	-	0.71%
CRISIL upto 365 Day CD index-A	84	INE556F16952	Small Industries Development Bank Of India	23-Mar-23	-	0.71%
CRISIL upto 365 Day CD index-A	85	INE238AD6017	Axis Bank Ltd.	16-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	86	INE238AD6165	Axis Bank Ltd.	7-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	87	INE028A16CW1	Bank of Baroda	5-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	88	INE514E16BS2	Export Import Bank Of India	19-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	89	INE040A16DF9	HDFC Bank Ltd.	15-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	90	INE040A16DD4	HDFC Bank Ltd.	15-Jun-23	-	0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	91	INE237A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	92	INE237A164O2	Kotak Mahindra Bank Ltd.	31-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	93	INE237A166O7	Kotak Mahindra Bank Ltd.	9-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	94	INE556F16960	Small Industries Development Bank Of India	30-May-23	-	0.71%
CRISIL upto 365 Day CD index-A	95	INE556F16978	Small Industries Development Bank Of India	7-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	96	INE238AD6124	Axis Bank Ltd.	20-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	97	INE238AD6041	Axis Bank Ltd.	19-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	98	INE238AD6025	Axis Bank Ltd.	7-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	99	INE238AD6090	Axis Bank Ltd.	6-Oct-23	-	0.71%
CRISIL upto 365 Day CD index-A	100	INE238AD6108	Axis Bank Ltd.	10-Oct-23	-	0.71%
CRISIL upto 365 Day CD index-A	101	INE238AD6181	Axis Bank Ltd.	22-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	102	INE028A16CT7	Bank of Baroda	17-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	103	INE028A16DA5	Bank of Baroda	12-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	104	INE476A16TU0	Canara Bank	27-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	105	INE476A16TV8	Canara Bank	18-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	106	INE476A16TW6	Canara Bank	23-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	107	INE514E16CA8	Export Import Bank Of India	20-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	108	INE514E16CB6	Export Import Bank Of India	22-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	109	INE514E16CC4	Export Import Bank Of India	17-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	110	INE514E16CD2	Export Import Bank Of India	29-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	111	INE040A16DH5	HDFC Bank Ltd.	17-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	112	INE040A16DJ1	HDFC Bank Ltd.	11-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	113	INE040A16DI3	HDFC Bank Ltd.	14-Aug-23	-	0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	114	INE040A16DK9	HDFC Bank Ltd.	12-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	115	INE090A167X2	ICICI Bank Ltd.	30-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	116	INE090A164Y7	ICICI Bank Ltd.	19-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	117	INE090A168X0	ICICI Bank Ltd.	25-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	118	INE090A160Y5	ICICI Bank Ltd.	31-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	119	INE090A169X8	ICICI Bank Ltd.	7-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	120	INE090A161Y3	ICICI Bank Ltd.	11-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	121	INE090A166Y2	ICICI Bank Ltd.	15-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	122	INE090A162Y1	ICICI Bank Ltd.	29-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	123	INE090A163Y9	ICICI Bank Ltd.	3-Oct-23	-	0.71%
CRISIL upto 365 Day CD index-A	124	INE090A165Y4	ICICI Bank Ltd.	28-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	125	INE237A169O1	Kotak Mahindra Bank Ltd.	21-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	126	INE237A162P3	Kotak Mahindra Bank Ltd.	26-Jun-23	-	0.71%
CRISIL upto 365 Day CD index-A	127	INE237A166P4	Kotak Mahindra Bank Ltd.	14-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	128	INE237A167Q0	Kotak Mahindra Bank Ltd.	19-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	129	INE237A167P2	Kotak Mahindra Bank Ltd.	27-Jul-23	-	0.71%
CRISIL upto 365 Day CD index-A	130	INE237A168P0	Kotak Mahindra Bank Ltd.	11-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	131	INE237A169P8	Kotak Mahindra Bank Ltd.	17-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	132	INE237A160Q5	Kotak Mahindra Bank Ltd.	18-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	133	INE237A162Q1	Kotak Mahindra Bank Ltd.	1-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	134	INE237A164Q7	Kotak Mahindra Bank Ltd.	7-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	135	INE237A163Q9	Kotak Mahindra Bank Ltd.	8-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	136	INE237A165Q4	Kotak Mahindra Bank Ltd.	12-Sep-23	-	0.71%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	137	INE237A166Q2	Kotak Mahindra Bank Ltd.	19-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	138	INE556F16986	Small Industries Development Bank Of India	29-Aug-23	-	0.71%
CRISIL upto 365 Day CD index-A	139	INE556F16994	Small Industries Development Bank Of India	1-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	140	INE556F16AA0	Small Industries Development Bank Of India	12-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-A	141	INE062A16465	State Bank of India	12-Sep-23	-	0.71%
CRISIL upto 365 Day CD index-B	1	INE457A16ID9	BANK OF MAHARASHTRA	6-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	2	INE171A16KG5	Federal Bank Ltd.	10-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	3	INE092T16RG8	IDFC First Bank Ltd.	20-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	4	INE092T16RE3	IDFC First Bank Ltd.	21-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	5	INE092T16RF0	IDFC First Bank Ltd.	27-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	6	INE092T16RH6	IDFC First Bank Ltd.	10-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	7	INE562A16KR2	Indian Bank	3-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	8	INE562A16LC2	Indian Bank	5-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	9	INE562A16LF5	Indian Bank	10-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	10	INE562A16LE8	Indian Bank	2-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	11	INE095A16Q43	IndusInd Bank Ltd.	15-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	12	INE095A16Q50	IndusInd Bank Ltd.	20-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	13	INE095A16R75	IndusInd Bank Ltd.	29-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	14	INE095A16R67	IndusInd Bank Ltd.	30-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	15	INE160A16MQ3	Punjab National Bank	15-Dec-22	-	1.22%
CRISIL upto 365 Day CD index-B	16	INE692A16FLO	Union Bank Of India	2-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	17	INE171A16KI1	Federal Bank Ltd.	23-Oct-23	-	1.22%
CRISIL upto 365 Day CD index-B	18	INE171A16KJ9	Federal Bank Ltd.	13-Nov-23	-	1.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	19	INE095A16R00	IndusInd Bank Ltd.	11-Oct-23	-	1.22%
CRISIL upto 365 Day CD index-B	20	INE095A16Q92	IndusInd Bank Ltd.	12-Oct-23	-	1.22%
CRISIL upto 365 Day CD index-B	21	INE095A16R26	IndusInd Bank Ltd.	18-Oct-23	-	1.22%
CRISIL upto 365 Day CD index-B	22	INE095A16R83	IndusInd Bank Ltd.	15-Nov-23	-	1.22%
CRISIL upto 365 Day CD index-B	23	INE949L16BE5	AU Small Finance Bank Ltd.	2-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	24	INE949L16BF2	AU Small Finance Bank Ltd.	7-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	25	INE949L16BG0	AU Small Finance Bank Ltd.	9-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	26	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	27	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	28	INE171A16KL5	Federal Bank Ltd.	31-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	29	INE092T16TC3	IDFC First Bank Ltd.	23-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	30	INE092T16TE9	IDFC First Bank Ltd.	25-Jan-23	-	1.22%
CRISIL upto 365 Day CD index-B	31	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	32	INE562A16LD0	Indian Bank	25-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	33	INE562A16LH1	Indian Bank	31-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	34	INE095A16O86	IndusInd Bank Ltd.	16-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	35	INE095A16O94	IndusInd Bank Ltd.	18-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	36	INE095A16R34	IndusInd Bank Ltd.	20-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	37	INE095A16O11	IndusInd Bank Ltd.	30-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	38	INE095A16O29	IndusInd Bank Ltd.	31-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	39	INE095A16R59	IndusInd Bank Ltd.	1-Feb-23		1.22%
CRISIL upto 365 Day CD index-B	40	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23		1.22%
CRISIL upto 365 Day CD index-B	41	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23		1.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	42	INE160A16MR1	Punjab National Bank	19-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	43	INE160A16MS9	Punjab National Bank	3-Feb-23		1.22%
CRISIL upto 365 Day CD index-B	44	INE692A16FM8	Union Bank Of India	16-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	45	INE692A16FN6	Union Bank Of India	20-Jan-23		1.22%
CRISIL upto 365 Day CD index-B	46	INE949L16BH8	AU Small Finance Bank Ltd.	14-Feb-23		1.22%
CRISIL upto 365 Day CD index-B	47	INE949L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	48	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	49	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	50	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	51	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	52	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	53	INE092T16RN4	IDFC First Bank Ltd.	20-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	54	INE092T16RO2	IDFC First Bank Ltd.	21-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	55	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	56	INE562A16LG3	Indian Bank	6-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	57	INE095A16O60	IndusInd Bank Ltd.	6-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	58	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	59	INE160A16MU5	Punjab National Bank	24-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	60	INE692A16FO4	Union Bank Of India	28-Feb-23	-	1.22%
CRISIL upto 365 Day CD index-B	61	INE949L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	62	INE457A16II8	BANK OF MAHARASHTRA	17-Apr-23	-	1.22%
CRISIL upto 365 Day CD index-B	63	INE092T16TM2	IDFC First Bank Ltd.	24-Mar-23	-	1.22%
CRISIL upto 365 Day CD index-B	64	INE095A16P77	IndusInd Bank Ltd.	13-Apr-23	-	1.22%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	65	INE095A16Q01	IndusInd Bank Ltd.	26-Apr-23	-	1.22%
CRISIL upto 365 Day CD index-B	66	INE095A16Q19	IndusInd Bank Ltd.	28-Apr-23	-	1.22%
CRISIL upto 365 Day CD index-B	67	INE457A16IF4	BANK OF MAHARASHTRA	23-May-23	-	1.22%
CRISIL upto 365 Day CD index-B	68	INE171A16KE0	Federal Bank Ltd.	15-May-23	-	1.22%
CRISIL upto 365 Day CD index-B	69	INE095A16Q27	IndusInd Bank Ltd.	26-May-23	-	1.22%
CRISIL upto 365 Day CD index-B	70	INE095A16P93	IndusInd Bank Ltd.	31-May-23	-	1.22%
CRISIL upto 365 Day CD index-B	71	INE545U16418	Bandhan Bank Ltd.	12-Sep-23	-	1.22%
CRISIL upto 365 Day CD index-B	72	INE545U16426	Bandhan Bank Ltd.	29-Sep-23	-	1.22%
CRISIL upto 365 Day CD index-B	73	INE171A16KD2	Federal Bank Ltd.	17-Aug-23	-	1.22%
CRISIL upto 365 Day CD index-B	74	INE171A16KF7	Federal Bank Ltd.	7-Sep-23	-	1.22%
CRISIL upto 365 Day CD index-B	75	INE171A16KH3	Federal Bank Ltd.	13-Sep-23	-	1.22%
CRISIL upto 365 Day CD index-B	76	INE092T16SR3	IDFC First Bank Ltd.	18-Jul-23	-	1.22%
CRISIL upto 365 Day CD index-B	77	INE092T16SS1	IDFC First Bank Ltd.	24-Aug-23	-	1.22%
CRISIL upto 365 Day CD index-B	78	INE092T16ST9	IDFC First Bank Ltd.	25-Aug-23	-	1.22%
CRISIL upto 365 Day CD index-B	79	INE095A16Q35	IndusInd Bank Ltd.	5-Sep-23	-	1.22%
CRISIL upto 365 Day CD index-B	80	INE095A16Q84	IndusInd Bank Ltd.	9-Oct-23	-	1.22%
CRISIL upto 365 Day CD index-B	81	INE160A16MM2	Punjab National Bank	24-Aug-23	-	1.22%
CRISIL upto 365 Day CD index-B	82	INE160A16MO8	Punjab National Bank	7-Sep-23	-	1.22%
CRISIL upto 365 Day CD Index-C	1	INE608A16PM3	Punjab & Sind Bank	2-Jan-23	-	5.56%
CRISIL upto 365 Day CD Index-C	2	INE976G16MW7	RBL Bank Ltd.	27-Dec-22		5.56%
CRISIL upto 365 Day CD Index-C	3	INE976G16MU1	RBL Bank Ltd.	3-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	4	INE976G16MY3	RBL Bank Ltd.	10-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	5	INE551W16AZ3	Ujjivan Small Finance Bank Ltd.	29-Dec-22		5.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD Index-C	6	INE551W16AD0	Ujjivan Small Finance Bank Ltd.	30-Dec-22		5.56%
CRISIL upto 365 Day CD Index-C	7	INE735W16379	Utkarsh Small Finance Bank Ltd.	22-Dec-22		5.56%
CRISIL upto 365 Day CD Index-C	8	INE608A16PK7	Punjab & Sind Bank	16-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	9	INE608A16PN1	Punjab & Sind Bank	31-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	10	INE976G16NA1	RBL Bank Ltd.	16-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	11	INE976G16NB9	RBL Bank Ltd.	23-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	12	INE551W16BA4	Ujjivan Small Finance Bank Ltd.	20-Jan-23		5.56%
CRISIL upto 365 Day CD Index-C	13	INE735W16395	Utkarsh Small Finance Bank Ltd.	22-Feb-23		5.56%
CRISIL upto 365 Day CD Index-C	14	INE735W16478	Utkarsh Small Finance Bank Ltd.	10-Mar-23		5.56%
CRISIL upto 365 Day CD Index-C	15	INE168A16MH5	The Jammu & Kashmir Bank Ltd.	17-Mar-23	-	5.56%
CRISIL upto 365 Day CD Index-C	16	INE551W16AM1	Ujjivan Small Finance Bank Ltd.	13-Apr-23	-	5.56%
CRISIL upto 365 Day CD Index-C	17	INE735W16437	Utkarsh Small Finance Bank Ltd.	12-Apr-23	-	5.56%
CRISIL upto 365 Day CD Index-C	18	INE735W16486	Utkarsh Small Finance Bank Ltd.	26-Sep-23	-	5.56%
CRISIL upto 365 Day CP Index-A	1	INE860H14W50	Aditya Birla Finance Ltd.	27-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	2	INE860H14W01	Aditya Birla Finance Ltd.	3-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	3	INE860H14W19	Aditya Birla Finance Ltd.	6-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	4	INE860H14Y74	Aditya Birla Finance Ltd.	12-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	5	INE891K14LT3	Axis Finance Ltd.	13-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	6	INE110O14773	Axis Securities Ltd.	19-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	7	INE110O14807	Axis Securities Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	8	INE110O14815	Axis Securities Ltd.	5-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	9	INE110O14781	Axis Securities Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	10	INE296A14ST1	Bajaj Finance Ltd.	27-Dec-22	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	11	INE296A14TW3	Bajaj Finance Ltd.	12-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	12	INE296A14TV5	Bajaj Finance Ltd.	13-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	13	INE377Y14AC3	Bajaj Housing Finance Ltd.	9-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	14	INE704I14GB0	Barclays Investments & Loans (India) Pvt. Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	15	INE704I14FV0	Barclays Investments & Loans (India) Pvt. Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	16	INE704I14GH7	Barclays Investments & Loans (India) Pvt. Ltd.	13-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	17	INE463A14MS2	Berger Paints India Ltd.	28-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	18	INE463A14MU8	Berger Paints India Ltd.	29-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	19	INE027214324	Bob Financial Solutions Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	20	INE027214308	Bob Financial Solutions Ltd.	27-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	21	INE996L14284	Credit Suisse Finance (India) Pvt. Ltd.	19-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	22	INE514E14QQ9	Export Import Bank Of India	30-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	23	INE514E14QN6	Export Import Bank Of India	6-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	24	INE790I14CH5	HSBC InvestDirect Financial Services (India) Ltd.	21-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	25	INE790I14CJ1	HSBC InvestDirect Financial Services (India) Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	26	INE700G14DE3	Hdfc Securities Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	27	INE700G14DF0	Hdfc Securities Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	28	INE700G14DI4	Hdfc Securities Ltd.	5-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	29	INE700G14DP9	Hdfc Securities Ltd.	10-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	30	INE094A14JK8	Hindustan Petroleum Corporation Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	31	INE094A14JN2	Hindustan Petroleum Corporation Ltd.	13-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	32	INE001A14ZP8	Housing Development Finance Corporation Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	33	INE001A14YB1	Housing Development Finance Corporation Ltd.	16-Dec-22	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	34	INE001A14ZO1	Housing Development Finance Corporation Ltd.	19-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	35	INE071G14EG2	ICICI Home Finance Co. Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	36	INE071G14ED9	ICICI Home Finance Co. Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	37	INE071G14EF4	ICICI Home Finance Co. Ltd.	29-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	38	INE071G14EH0	ICICI Home Finance Co. Ltd.	10-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	39	INE763G14NK7	ICICI Securities Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	40	INE763G14NJ9	ICICI Securities Ltd.	23-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	41	INE763G14NG5	ICICI Securities Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	42	INE849D14GZ3	ICICI Securities Primary Dealership Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	43	INE936D14212	Jamnagar Utilities & Power Pvt. Ltd.	19-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	44	INE936D14204	Jamnagar Utilities & Power Pvt. Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	45	INE936D14196	Jamnagar Utilities & Power Pvt. Ltd.	21-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	46	INE936D14188	Jamnagar Utilities & Power Pvt. Ltd.	23-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	47	INE975F14XL6	Kotak Mahindra Investments Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	48	INE916D14OZ3	Kotak Mahindra Prime Ltd.	5-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	49	INE028E14KV3	Kotak Securities Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	50	INE028E14KY7	Kotak Securities Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	51	INE028E14KX9	Kotak Securities Ltd.	5-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	52	INE027E14MD9	L&T Finance Ltd.	29-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	53	INE128M14209	L&T Metro Rail (Hyderabad) Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	54	INE128M14019	L&T Metro Rail (Hyderabad) Ltd.	30-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	55	INE128M14225	L&T Metro Rail (Hyderabad) Ltd.	9-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	56	INE128M14258	L&T Metro Rail (Hyderabad) Ltd.	11-Jan-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	57	INE115A14DX7	LIC Housing Finance Ltd.	11-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	58	INE018A14JA8	Larsen & Toubro Ltd.	22-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	59	INE018A14IS2	Larsen & Toubro Ltd.	29-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	60	INE018A14IQ6	Larsen & Toubro Ltd.	30-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	61	INE103A14421	Mangalore Refinery & Petrochemicals Ltd.	23-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	62	INE733E14AQ9	NTPC	6-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	63	INE261F14JD7	National Bank for Agriculture & Rural Development	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	64	INE870H14NM4	Network 18 Media & Invst. Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	65	INE870H14NO0	Network 18 Media & Invst. Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	66	INE870H14OU5	Network 18 Media & Invst. Ltd.	27-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	67	INE870H14OV3	Network 18 Media & Invst. Ltd.	28-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	68	INE110L14RA3	Reliance Jio Infocomm Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	69	INE929O14826	Reliance Retail Ventures Ltd.	2-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	70	INE929O14818	Reliance Retail Ventures Ltd.	5-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	71	INE212K14064	Sbicap Securities Ltd.	28-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	72	INE211H14443	Sharekhan Ltd.	15-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	73	INE941D14253	Sikka Ports & Terminals Ltd.	19-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	74	INE941D14261	Sikka Ports & Terminals Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	75	INE941D14246	Sikka Ports & Terminals Ltd.	21-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	76	INE941D14238	Sikka Ports & Terminals Ltd.	23-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	77	INE556F14IB6	Small Industries Development Bank Of India	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	78	INE556F14IL5	Small Industries Development Bank Of India	19-Dec-22	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	79	INE556F14IM3	Small Industries Development Bank Of India	2-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	80	INE403G14PF5	Standard Chartered Capital Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	81	INE403G14PE8	Standard Chartered Capital Ltd.	20-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	82	INE403G14PS8	Standard Chartered Capital Ltd.	28-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	83	INE660A14WT0	Sundaram Finance Ltd.	29-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	84	INE660A14WU8	Sundaram Finance Ltd.	12-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	85	INE306N14TZ6	Tata Capital Financial Services Ltd.	23-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	86	INE306N14UX9	Tata Capital Financial Services Ltd.	26-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	87	INE306N14UW1	Tata Capital Financial Services Ltd.	27-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	88	INE306N14UY7	Tata Capital Financial Services Ltd.	28-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	89	INE306N14UB5	Tata Capital Financial Services Ltd.	4-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	90	INE481G14DP6	Ultratech Cement Ltd.	16-Dec-22	-	0.29%
CRISIL upto 365 Day CP Index-A	91	INE296A14TS1	Bajaj Finance Ltd.	11-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	92	INE704I14GM7	Barclays Investments & Loans (India) Pvt. Ltd.	10-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	93	INE001A14ZN3	Housing Development Finance Corporation Ltd.	12-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	94	INE001A14ZR4	Housing Development Finance Corporation Ltd.	13-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	95	INE001A14ZQ6	Housing Development Finance Corporation Ltd.	18-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	96	INE001A14ZU8	Housing Development Finance Corporation Ltd.	28-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	97	INE763G14NQ4	ICICI Securities Ltd.	14-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	98	INE763G14NT8	ICICI Securities Ltd.	15-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	99	INE975F14XS1	Kotak Mahindra Investments Ltd.	21-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	100	INE027E14NW7	L&T Finance Ltd.	30-Nov-2023	-	0.29%
CRISIL upto 365 Day CP Index-A	101	INE115A14DW9	LIC Housing Finance Ltd.	12-Oct-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	102	INE843N14045	Simto investment company Ltd.	27-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	103	INE403G14QG1	Standard Chartered Capital Ltd.	14-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	104	INE306N14VA5	Tata Capital Financial Services Ltd.	20-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	105	INE306N14VB3	Tata Capital Financial Services Ltd.	10-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	106	INE306N14VC1	Tata Capital Financial Services Ltd.	21-Nov-23	-	0.29%
CRISIL upto 365 Day CP Index-A	107	INE860H14Y90	Aditya Birla Finance Ltd.	31-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	108	INE860H14W27	Aditya Birla Finance Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	109	INE831R14CK2	Aditya Birla Housing Finance Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	110	INE891K14LI6	Axis Finance Ltd.	9-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	111	INE110O14757	Axis Securities Ltd.	24-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	112	INE110O14823	Axis Securities Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	113	INE296A14TU7	Bajaj Finance Ltd.	16-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	114	INE296A14TT9	Bajaj Finance Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	115	INE01C314312	Bajaj Financial Securities Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	116	INE377Y14AD1	Bajaj Housing Finance Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	117	INE377Y14AE9	Bajaj Housing Finance Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	118	INE704I14GC8	Barclays Investments & Loans (India) Pvt. Ltd.	16-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	119	INE704I14GK1	Barclays Investments & Loans (India) Pvt. Ltd.	8-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	120	INE704I14GI5	Barclays Investments & Loans (India) Pvt. Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	121	INE027214316	Bob Financial Solutions Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	122	INE144H14FC1	Deutsche Investments India Pvt. Ltd.	7-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	123	INE144H14FH0	Deutsche Investments India Pvt. Ltd.	8-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	124	INE514E14QR7	Export Import Bank Of India	13-Feb-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	125	INE790I14CI3	HSBC InvestDirect Financial Services (India) Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	126	INE790I14CK9	HSBC InvestDirect Financial Services (India) Ltd.	6-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	127	INE700G14DH6	Hdfc Securities Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	128	INE700G14DL8	Hdfc Securities Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	129	INE700G14AZ4	Hdfc Securities Ltd.	2-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	130	INE700G14DN4	Hdfc Securities Ltd.	7-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	131	INE700G14DQ7	Hdfc Securities Ltd.	16-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	132	INE094A14JM4	Hindustan Petroleum Corporation Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	133	INE094A14JL6	Hindustan Petroleum Corporation Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	134	INE267A14481	Hindustan Zinc Ltd.	3-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	135	INE001A14YK2	Housing Development Finance Corporation Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	136	INE001A14YJ4	Housing Development Finance Corporation Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	137	INE071G14EE7	ICICI Home Finance Co. Ltd.	16-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	138	INE071G14EI8	ICICI Home Finance Co. Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	139	INE763G14NO9	ICICI Securities Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	140	INE763G14NN1	ICICI Securities Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	141	INE763G14LV8	ICICI Securities Ltd.	8-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	142	INE763G14NV4	ICICI Securities Ltd.	13-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	143	INE936D14253	Jamnagar Utilities & Power Pvt. Ltd.	31-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	144	INE975F14WY1	Kotak Mahindra Investments Ltd.	18-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	145	INE028E14KZ4	Kotak Securities Ltd.	20-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	146	INE028E14LA5	Kotak Securities Ltd.	25-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	147	INE028E14LC1	Kotak Securities Ltd.	6-Feb-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	148	INE027E14MF4	L&T Finance Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	149	INE027E14NR7	L&T Finance Ltd.	9-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	150	INE027E14NT3	L&T Finance Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	151	INE128M14217	L&T Metro Rail (Hyderabad) Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	152	INE128M14274	L&T Metro Rail (Hyderabad) Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	153	INE115A14DO6	LIC Housing Finance Ltd.	25-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	154	INE018A14IZ7	Larsen & Toubro Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	155	INE018A14JB6	Larsen & Toubro Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	156	INE261F14JE5	National Bank for Agriculture & Rural Development	31-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	157	INE870H14OX9	Network 18 Media & Invst. Ltd.	25-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	158	INE870H14OW1	Network 18 Media & Invst. Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	159	INE870H14OZ4	Network 18 Media & Invst. Ltd.	8-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	160	INE870H14OY7	Network 18 Media & Invst. Ltd.	6-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	161	INE116F14133	Panatone Finvest Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	162	INE110L14RH8	Reliance Jio Infocomm Ltd.	23-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	163	INE110L14RI6	Reliance Jio Infocomm Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	164	INE110L14RJ4	Reliance Jio Infocomm Ltd.	25-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	165	INE929O14859	Reliance Retail Ventures Ltd.	23-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	166	INE929O14842	Reliance Retail Ventures Ltd.	31-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	167	INE929O14875	Reliance Retail Ventures Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	168	INE550X14961	Sharekhan Financial Services Pvt. Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	169	INE941D14311	Sikka Ports & Terminals Ltd.	13-Feb-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	170	INE556F14IO9	Small Industries Development Bank Of India	9-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	171	INE556F14IN1	Small Industries Development Bank Of India	31-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	172	INE403G14PC2	Standard Chartered Capital Ltd.	17-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	173	INE403G14PH1	Standard Chartered Capital Ltd.	24-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	174	INE403G14PG3	Standard Chartered Capital Ltd.	8-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	175	INE660A14WV6	Sundaram Finance Ltd.	2-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	176	INE886H14HS9	TV18 Broadcast Ltd.	25-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	177	INE886H14HT7	TV18 Broadcast Ltd.	27-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	178	INE886H14HV3	TV18 Broadcast Ltd.	10-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	179	INE886H14HU5	TV18 Broadcast Ltd.	6-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	180	INE306N14VF4	Tata Capital Financial Services Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	181	INE976I14NG9	Tata Capital Ltd.	30-Jan-23	-	0.29%
CRISIL upto 365 Day CP Index-A	182	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	183	INE891K14LU1	Axis Finance Ltd.	28-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	184	INE110O14849	Axis Securities Ltd.	20-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	185	INE377Y14967	Bajaj Housing Finance Ltd.	17-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	186	INE704I14GL9	Barclays Investments & Loans (India) Pvt. Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	187	INE704I14GG9	Barclays Investments & Loans (India) Pvt. Ltd.	6-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	188	INE704I14GD6	Barclays Investments & Loans (India) Pvt. Ltd.	7-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	189	INE704I14GE4	Barclays Investments & Loans (India) Pvt. Ltd.	14-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	190	INE144H14FF4	Deutsche Investments India Pvt. Ltd.	24-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	191	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	192	INE535H14IH3	Fullerton India Credit Co. Ltd.	17-Feb-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	193	INE790I14CG7	HSBC InvestDirect Financial Services (India) Ltd.	3-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	194	INE790I14CF9	HSBC InvestDirect Financial Services (India) Ltd.	7-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	195	INE700G14DT1	Hdfc Securities Ltd.	27-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	196	INE001A14YI6	Housing Development Finance Corporation Ltd.	3-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	197	INE001A14ZS2	Housing Development Finance Corporation Ltd.	24-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	198	INE763G14LY2	ICICI Securities Ltd.	16-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	199	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	200	INE975F14WZ8	Kotak Mahindra Investments Ltd.	22-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	201	INE975F14XB7	Kotak Mahindra Investments Ltd.	15-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	202	INE916D141C0	Kotak Mahindra Prime Ltd.	6-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	203	INE028E14KP5	Kotak Securities Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	204	INE028E14LB3	Kotak Securities Ltd.	20-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	205	INE027E14MK4	L&T Finance Ltd.	21-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	206	INE027E14ML2	L&T Finance Ltd.	1-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	207	INE027E14MM0	L&T Finance Ltd.	6-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	208	INE128M14266	L&T Metro Rail (Hyderabad) Ltd.	17-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	209	INE115A14DS7	LIC Housing Finance Ltd.	22-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	210	INE115A14DV1	LIC Housing Finance Ltd.	13-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	211	INE018A14JD2	Larsen & Toubro Ltd.	28-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	212	INE870H14NW3	Network 18 Media & Invst. Ltd.	6-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	213	INE870H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	214	INE110L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	215	INE929O14883	Reliance Retail Ventures Ltd.	15-Feb-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	216	INE550X14979	Sharekhan Financial Services Pvt. Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	217	INE550X14953	Sharekhan Financial Services Pvt. Ltd.	15-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	218	INE550X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	219	INE211H14450	Sharekhan Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	220	INE211H14419	Sharekhan Ltd.	7-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	221	INE211H14476	Sharekhan Ltd.	3-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	222	INE556F14IE0	Small Industries Development Bank Of India	27-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	223	INE556F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	224	INE403G14PJ7	Standard Chartered Capital Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	225	INE403G14QB2	Standard Chartered Capital Ltd.	10-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	226	INE886H14HF6	TV18 Broadcast Ltd.	6-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	227	INE886H14HG4	TV18 Broadcast Ltd.	7-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	228	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	229	INE306N14UE9	Tata Capital Financial Services Ltd.	14-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	230	INE306N14UH2	Tata Capital Financial Services Ltd.	15-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	231	INE306N14VD9	Tata Capital Financial Services Ltd.	24-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	232	INE033L14MG5	Tata Capital Housing Finance Ltd.	02-Mar-2023	-	0.29%
CRISIL upto 365 Day CP Index-A	233	INE481G14DR2	Ultratech Cement Ltd.	17-Feb-23	-	0.29%
CRISIL upto 365 Day CP Index-A	234	INE296A14TC5	Bajaj Finance Ltd.	28-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	235	INE01C314247	Bajaj Financial Securities Ltd.	20-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	236	INE01C314262	Bajaj Financial Securities Ltd.	24-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	237	INE01C314254	Bajaj Financial Securities Ltd.	29-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	238	INE377Y14983	Bajaj Housing Finance Ltd.	25-Apr-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	239	INE535H14II1	Fullerton India Credit Co. Ltd.	20-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	240	INE756I14CX3	HDB Financial Services Ltd.	17-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	241	INE790I14CL7	HSBC InvestDirect Financial Services (India) Ltd.	17-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	242	INE001A14YR7	Housing Development Finance Corporation Ltd.	26-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	243	INE763G14NI1	ICICI Securities Ltd.	17-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	244	INE975F14XD3	Kotak Mahindra Investments Ltd.	24-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	245	INE975F14XR3	Kotak Mahindra Investments Ltd.	3-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	246	INE916D141N7	Kotak Mahindra Prime Ltd.	27-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	247	INE916D141S6	Kotak Mahindra Prime Ltd.	3-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	248	INE916D141D8	Kotak Mahindra Prime Ltd.	5-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	249	INE027E14MN8	L&T Finance Ltd.	20-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	250	INE027E14NS5	L&T Finance Ltd.	13-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	251	INE027E14MS7	L&T Finance Ltd.	21-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	252	INE018E14PI0	SBI Cards & Payment Services Ltd.	23-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	253	INE556F14II1	Small Industries Development Bank Of India	20-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	254	INE403G14PI9	Standard Chartered Capital Ltd.	21-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	255	INE403G14PU4	Standard Chartered Capital Ltd.	7-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	256	INE403G14QC0	Standard Chartered Capital Ltd.	12-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	257	INE403G14QD8	Standard Chartered Capital Ltd.	13-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	258	INE660A14WP8	Sundaram Finance Ltd.	23-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	259	INE660A14WQ6	Sundaram Finance Ltd.	28-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	260	INE306N14UI0	Tata Capital Financial Services Ltd.	24-Mar-23	-	0.29%
CRISIL upto 365 Day CP Index-A	261	INE976I14NE4	Tata Capital Ltd.	21-Mar-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	262	INE692Q14AR9	Toyota Financial Services India Ltd.	27-Apr-23	-	0.29%
CRISIL upto 365 Day CP Index-A	263	INE860H14Y82	Aditya Birla Finance Ltd.	2-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	264	INE860H14Z08	Aditya Birla Finance Ltd.	31-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	265	INE296A14TY9	Bajaj Finance Ltd.	29-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	266	INE704I14GJ3	Barclays Investments & Loans (India) Pvt. Ltd.	30-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	267	INE704I14GP0	Barclays Investments & Loans (India) Pvt. Ltd.	2-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	268	INE001A14YV9	Housing Development Finance Corporation Ltd.	17-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	269	INE001A14YW7	Housing Development Finance Corporation Ltd.	18-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	270	INE001A14ZC6	Housing Development Finance Corporation Ltd.	15-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	271	INE00V214080	John Deere Financial India Pvt. Ltd.	12-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	272	INE975F14XM4	Kotak Mahindra Investments Ltd.	4-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	273	INE916D141F3	Kotak Mahindra Prime Ltd.	5-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	274	INE916D141H9	Kotak Mahindra Prime Ltd.	5-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	275	INE027E14NG0	L&T Finance Ltd.	4-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	276	INE027E14MY5	L&T Finance Ltd.	5-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	277	INE027E14NH8	L&T Finance Ltd.	12-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	278	INE027E14NX5	L&T Finance Ltd.	9-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	279	INE115A14DZ2	LIC Housing Finance Ltd.	31-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	280	INE733E14AZ0	NTPC	4-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	281	INE403G14PW0	Standard Chartered Capital Ltd.	12-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	282	INE403G14PT6	Standard Chartered Capital Ltd.	19-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	283	INE403G14PX8	Standard Chartered Capital Ltd.	26-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	284	INE403G14QA4	Standard Chartered Capital Ltd.	9-Jun-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	285	INE403G14PZ3	Standard Chartered Capital Ltd.	15-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	286	INE660A14WR4	Sundaram Finance Ltd.	31-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	287	INE306N14VE7	Tata Capital Financial Services Ltd.	29-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	288	INE976I14NF1	Tata Capital Ltd.	13-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	289	INE857Q14915	Tata Cleantech Capital Ltd.	23-May-23	-	0.29%
CRISIL upto 365 Day CP Index-A	290	INE296A14TG6	Bajaj Finance Ltd.	22-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	291	INE296A14TH4	Bajaj Finance Ltd.	23-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	292	INE296A14TP7	Bajaj Finance Ltd.	18-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	293	INE01C314304	Bajaj Financial Securities Ltd.	5-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	294	INE704I14GF1	Barclays Investments & Loans (India) Pvt. Ltd.	29-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	295	INE535H14IJ9	Fullerton India Credit Co. Ltd.	23-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	296	INE535H14IK7	Fullerton India Credit Co. Ltd.	14-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	297	INE535H14IL5	Fullerton India Credit Co. Ltd.	25-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	298	INE535H14IN1	Fullerton India Credit Co. Ltd.	30-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	299	INE535H14IM3	Fullerton India Credit Co. Ltd.	7-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	300	INE539K14AU9	HDFC Credila Financial Services Ltd.	30-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	301	INE001A14ZD4	Housing Development Finance Corporation Ltd.	20-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	302	INE001A14ZB8	Housing Development Finance Corporation Ltd.	27-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	303	INE001A14ZE2	Housing Development Finance Corporation Ltd.	25-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	304	INE001A14ZH5	Housing Development Finance Corporation Ltd.	11-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	305	INE001A14ZI3	Housing Development Finance Corporation Ltd.	25-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	306	INE001A14ZJ1	Housing Development Finance Corporation Ltd.	29-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	307	INE001A14ZK9	Housing Development Finance Corporation Ltd.	30-Aug-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	308	INE001A14ZM5	Housing Development Finance Corporation Ltd.	11-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	309	INE001A14ZL7	Housing Development Finance Corporation Ltd.	28-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	310	INE763G14ND2	ICICI Securities Ltd.	5-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	311	INE975F14XG6	Kotak Mahindra Investments Ltd.	28-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	312	INE916D141K3	Kotak Mahindra Prime Ltd.	5-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	313	INE916D141J5	Kotak Mahindra Prime Ltd.	7-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	314	INE916D141P2	Kotak Mahindra Prime Ltd.	22-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	315	INE916D141Q0	Kotak Mahindra Prime Ltd.	5-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	316	INE027E14NA3	L&T Finance Ltd.	19-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	317	INE027E14NB1	L&T Finance Ltd.	23-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	318	INE027E14NE5	L&T Finance Ltd.	5-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	319	INE027E14NF2	L&T Finance Ltd.	14-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	320	INE115A14DT5	LIC Housing Finance Ltd.	20-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	321	INE115A14DU3	LIC Housing Finance Ltd.	11-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	322	INE733E14BI4	NTPC	10-Oct-23	-	0.29%
CRISIL upto 365 Day CP Index-A	323	INE116F14141	Panatone Finvest Ltd.	25-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	324	INE110L14RD7	Reliance Jio Infocomm Ltd.	29-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	325	INE843N14011	Simto investment company Ltd.	31-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	326	INE843N14029	Simto investment company Ltd.	31-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	327	INE843N14037	Simto investment company Ltd.	29-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	328	INE403G14QE6	Standard Chartered Capital Ltd.	15-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	329	INE403G14QF3	Standard Chartered Capital Ltd.	8-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	330	INE660A14WS2	Sundaram Finance Ltd.	23-Jun-23	-	0.29%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	331	INE660A14WW4	Sundaram Finance Ltd.	7-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	332	INE306N14UL4	Tata Capital Financial Services Ltd.	27-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	333	INE306N14UQ3	Tata Capital Financial Services Ltd.	21-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	334	INE306N14UU5	Tata Capital Financial Services Ltd.	30-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	335	INE306N14UV3	Tata Capital Financial Services Ltd.	15-Sep-23	-	0.29%
CRISIL upto 365 Day CP Index-A	336	INE033L14MC4	Tata Capital Housing Finance Ltd.	20-Jun-23	-	0.29%
CRISIL upto 365 Day CP Index-A	337	INE857Q14949	Tata Cleantech Capital Ltd.	14-Jul-23	-	0.29%
CRISIL upto 365 Day CP Index-A	338	INE857Q14956	Tata Cleantech Capital Ltd.	8-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-A	339	INE857Q14972	Tata Cleantech Capital Ltd.	30-Aug-23	-	0.29%
CRISIL upto 365 Day CP Index-B	1	INE769A14742	Aarti Industries Ltd.	26-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	2	INE742F14QU5	Adani Ports & Special Economic Zone Ltd.	19-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	3	INE208A14CO1	Ashok Leyland Ltd.	19-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	4	INE343G14388	Bharti Hexacom Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	5	INE472A14MO2	Blue Star Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	6	INE472A14MP9	Blue Star Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	7	INE050A14689	Bombay Burmah Trading Corporation Ltd.	21-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	8	INE477A14BX5	CanFin Homes Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	9	INE477A14BU1	CanFin Homes Ltd.	10-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	10	INE015Y14336	Carat Lane Trading Pvt. Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	11	INE482A14BH8	Ceat Ltd.	13-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	12	INE055A14JF9	Century Textiles & Industries Ltd.	4-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	13	INE055A14JG7	Century Textiles & Industries Ltd.	12-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	14	INE085A14IH4	Chambal Fertilizers & Chemicals Ltd.	15-Dec-22	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	15	INE121A14UI0	Cholamandalam Investment & Finance Co. Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	16	INE121A14UJ8	Cholamandalam Investment & Finance Co. Ltd.	13-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	17	INE289B14ID9	Gic Housing Finance Ltd.	13-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	18	INE982D14AI1	Godrej & Boyce Manufacturing Co. Ltd.	21-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	19	INE850D14NG7	Godrej Agrovet Ltd.	20-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	20	INE850D14NF9	Godrej Agrovet Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	21	INE02KN14028	Godrej Finance Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	22	INE02JD14179	Godrej Housing Finance Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	23	INE233A14WG3	Godrej Industries Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	24	INE233A14WH1	Godrej Industries Ltd.	26-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	25	INE233A14WJ7	Godrej Industries Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	26	INE233A14WK5	Godrej Industries Ltd.	11-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	27	INE233A14WI9	Godrej Industries Ltd.	5-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	28	INE484J14PD4	Godrej Properties Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	29	INE484J14PF9	Godrej Properties Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	30	INE484J14PE2	Godrej Properties Ltd.	12-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	31	INE957N14FI1	Hero Fincorp Ltd.	21-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	32	INE957N14FG5	Hero Fincorp Ltd.	22-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	33	INE957N14FK7	Hero Fincorp Ltd.	6-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	34	INE957N14FM3	Hero Fincorp Ltd.	12-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	35	INE038A14361	Hindalco Industries Ltd.	23-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	36	INE038A14353	Hindalco Industries Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	37	INE871K14315	Hindustan Media Ventures Ltd.	19-Dec-22	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	38	INE871K14323	Hindustan Media Ventures Ltd.	2-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	39	INE501G14CT5	Ht Media Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	40	INE501G14CR9	Ht Media Ltd.	10-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	41	INE501G14CS7	Ht Media Ltd.	23-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	42	INE248U14MC9	IIFL Wealth Prime Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	43	INE248U14MD7	IIFL Wealth Prime Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	44	INE248U14KL4	IIFL Wealth Prime Ltd.	2-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	45	INE248U14LF4	IIFL Wealth Prime Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	46	INE248U14LY5	IIFL Wealth Prime Ltd.	10-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	47	INE248U14LI8	IIFL Wealth Prime Ltd.	12-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	48	INE466L14BLO	Iifl Wealth Management Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	49	INE823G14819	J. K. Cement Ltd.	19-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	50	INE012I14NO7	JM Financial Services Pvt. Ltd.	6-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	51	INE012I14NS8	JM Financial Services Pvt. Ltd.	28-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	52	INE824H14JD8	Julius Baer Capital (India) Pvt. Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	53	INE824H14JI7	Julius Baer Capital (India) Pvt. Ltd.	23-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	54	INE824H14JO5	Julius Baer Capital (India) Pvt. Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	55	INE824H14JH9	Julius Baer Capital (India) Pvt. Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	56	INE824H14JG1	Julius Baer Capital (India) Pvt. Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	57	INE824H14JK3	Julius Baer Capital (India) Pvt. Ltd.	11-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	58	INE824H14JF3	Julius Baer Capital (India) Pvt. Ltd.	21-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	59	INE774D14RF2	Mahindra & Mahindra Financial Services Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	60	INE338I14DM1	Motilal Oswal Financial Services Ltd.	15-Dec-22	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	61	INE01WN14645	Motilal Oswal Finvest Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	62	INE01WN14652	Motilal Oswal Finvest Ltd.	22-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	63	INE01WN14587	Motilal Oswal Finvest Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	64	INE091A14DF7	Nirma Ltd.	26-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	65	INE05C614261	Nlc Tamil Nadu Power Ltd.	10-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	66	INE973U14029	Nu Vista Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	67	INE118D14654	Nuvoco Vistas Corporation Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	68	INE118D14670	Nuvoco Vistas Corporation Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	69	INE516Y14BY8	Piramal Capital & Housing Finance Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	70	INE516Y14BO9	Piramal Capital & Housing Finance Ltd.	28-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	71	INE140A14V01	Piramal Enterprises Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	72	INE140A14W75	Piramal Enterprises Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	73	INE140A14V68	Piramal Enterprises Ltd.	19-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	74	INE140A14V50	Piramal Enterprises Ltd.	28-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	75	INE140A14R56	Piramal Enterprises Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	76	INE140A14R98	Piramal Enterprises Ltd.	6-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	77	INE140A14W83	Piramal Enterprises Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	78	INE511C14UU3	Poonawalla Fincorp Ltd.	20-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	79	INE511C14UV1	Poonawalla Fincorp Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	80	INE891D14VY7	Redington (India) Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	81	INE891D14VZ4	Redington (India) Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	82	INE891D14WC1	Redington (India) Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	83	INE647A14997	SRF Ltd.	26-Dec-22	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	84	INE343H14139	Solar Industries India Ltd.	13-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	85	INE582L14GG3	Tata Housing Development Co. Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	86	INE582L14GJ7	Tata Housing Development Co. Ltd.	22-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	87	INE245A14GW7	Tata Power Co. Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	88	INE245A14GO4	Tata Power Co. Ltd.	10-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	89	INE245A14HB9	Tata Power Co. Ltd.	6-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	90	INE607M14954	Tata Power Renewable Energy Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	91	INE607M14962	Tata Power Renewable Energy Ltd.	9-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	92	INE607M14947	Tata Power Renewable Energy Ltd.	20-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	93	INE725H14AZ9	Tata Projects Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	94	INE081A14DN2	Tata Steel Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	95	INE081A14DM4	Tata Steel Ltd.	28-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	96	INE081A14DL6	Tata Steel Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	97	INE331A14MS1	The Ramco Cements Ltd.	29-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	98	INE628A14GS2	UPL Ltd.	15-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	99	INE628A14GT0	UPL Ltd.	30-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	100	INE205A14WW8	Vedanta Ltd.	16-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	101	INE205A14WX6	Vedanta Ltd.	20-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	102	INE205A14WP2	Vedanta Ltd.	23-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	103	INE205A14XA2	Vedanta Ltd.	26-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	104	INE205A14WZ1	Vedanta Ltd.	27-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	105	INE04TA14287	Volkswagen India Pvt. Ltd.	22-Dec-22	-	0.31%
CRISIL upto 365 Day CP Index-B	106	INE02JD14187	Godrej Housing Finance Ltd.	2-Nov-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	107	INE02JD14195	Godrej Housing Finance Ltd.	15-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-B	108	INE957N14GM1	Hero Fincorp Ltd.	17-Nov-23	-	0.31%
CRISIL upto 365 Day CP Index-B	109	INE140A14W91	Piramal Enterprises Ltd.	12-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-B	110	INE667F14GB5	Sundaram Home Finance Ltd.	01-Dec-2023	-	0.31%
CRISIL upto 365 Day CP Index-B	111	INE343G14412	Bharti Hexacom Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	112	INE472A14MQ7	Blue Star Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	113	INE477A14BY3	CanFin Homes Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	114	INE015Y14344	Carat Lane Trading Pvt. Ltd.	17-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	115	INE015Y14351	Carat Lane Trading Pvt. Ltd.	8-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	116	INE121A14UH2	Cholamandalam Investment & Finance Co. Ltd.	18-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	117	INE121A14UE9	Cholamandalam Investment & Finance Co. Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	118	INE121A14UK6	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	119	INE755K14EM0	Dalmia Cement (Bharat) Ltd.	19-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	120	INE755K14EN8	Dalmia Cement (Bharat) Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	121	INE755K14EO6	Dalmia Cement (Bharat) Ltd.	8-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	122	INE289B14IE7	Gic Housing Finance Ltd.	20-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	123	INE982D14AJ9	Godrej & Boyce Manufacturing Co. Ltd.	20-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	124	INE850D14NI3	Godrej Agrovet Ltd.	27-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	125	INE850D14NH5	Godrej Agrovet Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	126	INE850D14NK9	Godrej Agrovet Ltd.	13-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	127	INE850D14NM5	Godrej Agrovet Ltd.	23-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	128	INE233A14WQ2	Godrej Industries Ltd.	25-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	129	INE233A14WS8	Godrej Industries Ltd.	31-Jan-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	130	INE233A14WW0	Godrej Industries Ltd.	10-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	131	INE233A14WV2	Godrej Industries Ltd.	9-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	132	INE484J14PH5	Godrej Properties Ltd.	13-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	133	INE484J14PG7	Godrej Properties Ltd.	8-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	134	INE957N14GK5	Hero Fincorp Ltd.	17-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	135	INE957N14FQ4	Hero Fincorp Ltd.	6-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	136	INE957N14FP6	Hero Fincorp Ltd.	8-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	137	INE957N14GL3	Hero Fincorp Ltd.	13-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	138	INE248U14LK4	IIFL Wealth Prime Ltd.	17-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	139	INE248U14MB1	IIFL Wealth Prime Ltd.	25-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	140	INE248U14LS7	IIFL Wealth Prime Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	141	INE248U14ME5	IIFL Wealth Prime Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	142	INE248U14MF2	IIFL Wealth Prime Ltd.	2-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	143	INE466L14BK2	Iifl Wealth Management Ltd.	19-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	144	INE466L14BE5	Iifl Wealth Management Ltd.	27-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	145	INE466L14BF2	Iifl Wealth Management Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	146	INE466L14BM8	Iifl Wealth Management Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	147	INE466L14BG0	Iifl Wealth Management Ltd.	6-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	148	INE121J14200	Indus Towers Ltd.	2-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	149	INE121J14218	Indus Towers Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	150	INE012I14NP4	JM Financial Services Pvt. Ltd.	24-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	151	INE012I14NQ2	JM Financial Services Pvt. Ltd.	27-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	152	INE012I14NR0	JM Financial Services Pvt. Ltd.	31-Jan-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	153	INE824H14JN7	Julius Baer Capital (India) Pvt. Ltd.	20-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	154	INE824H14JP2	Julius Baer Capital (India) Pvt. Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	155	INE824H14JS6	Julius Baer Capital (India) Pvt. Ltd.	6-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	156	INE824H14JX6	Julius Baer Capital (India) Pvt. Ltd.	23-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	157	INE774D14RG0	Mahindra & Mahindra Financial Services Ltd.	24-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	158	INE338I14DT6	Motilal Oswal Financial Services Ltd.	24-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	159	INE338I14DU4	Motilal Oswal Financial Services Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	160	INE338I14DX8	Motilal Oswal Financial Services Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	161	INE01WN14678	Motilal Oswal Finvest Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	162	INE613R14092	Net Magic IT Services Pvt. Ltd.	19-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	163	INE05C614279	Nlc Tamil Nadu Power Ltd.	23-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	164	INE118D14662	Nuvoco Vistas Corporation Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	165	INE118D14688	Nuvoco Vistas Corporation Ltd.	10-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	166	INE0BTN14071	Nxtra Data Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	167	INE163N14279	ONGC Petro Additions Ltd.	6-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	168	INE140A14V27	Piramal Enterprises Ltd.	23-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	169	INE140A14X33	Piramal Enterprises Ltd.	27-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	170	INE140A14X25	Piramal Enterprises Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	171	INE140A14X41	Piramal Enterprises Ltd.	9-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	172	INE613A14049	Rallis India Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	173	INE647A14AA3	SRF Ltd.	16-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	174	INE089C14CF9	Sterlite Technologies Ltd.	1-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	175	INE089C14CG7	Sterlite Technologies Ltd.	13-Feb-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	176	INE667F14FZ6	Sundaram Home Finance Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	177	INE729N14HC3	TVS Credit Services Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	178	INE729N14HG4	TVS Credit Services Ltd.	27-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	179	INE582L14GO7	Tata Housing Development Co. Ltd.	16-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	180	INE582L14GP4	Tata Housing Development Co. Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	181	INE245A14HA1	Tata Power Co. Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	182	INE245A14GZ0	Tata Power Co. Ltd.	25-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	183	INE607M14970	Tata Power Renewable Energy Ltd.	20-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	184	INE081A14DP7	Tata Steel Ltd.	18-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	185	INE081A14DO0	Tata Steel Ltd.	19-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	186	INE081A14DI2	Tata Steel Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	187	INE081A14DQ5	Tata Steel Ltd.	13-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	188	INE308O14021	Telesonic Networks Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	189	INE331A14MV5	The Ramco Cements Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	190	INE628A14GU8	UPL Ltd.	30-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	191	INE628A14GW4	UPL Ltd.	13-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	192	INE628A14GV6	UPL Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	193	INE205A14XB0	Vedanta Ltd.	31-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	194	INE205A14XC8	Vedanta Ltd.	3-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	195	INE205A14XD6	Vedanta Ltd.	7-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	196	INE04TA14246	Volkswagen India Pvt. Ltd.	17-Jan-23	-	0.31%
CRISIL upto 365 Day CP Index-B	197	INE769A14759	Aarti Industries Ltd.	28-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	198	INE769A14767	Aarti Industries Ltd.	14-Mar-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	199	INE901L14AH6	Alembic Pharmaceuticals Ltd.	23-Feb-2023	-	0.31%
CRISIL upto 365 Day CP Index-B	200	INE087M14AK6	Bahadur Chand Investments Pvt. Ltd.	22-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	201	INE087M14AL4	Bahadur Chand Investments Pvt. Ltd.	2-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	202	INE087M14AQ3	Bahadur Chand Investments Pvt. Ltd.	9-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	203	INE087M14AW1	Bahadur Chand Investments Pvt. Ltd.	16-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	204	INE397D14449	Bharti Airtel Ltd.	17-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	205	INE376G14016	Biocon Ltd.	22-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	206	INE472A14MU9	Blue Star Ltd.	01-Mar-2023	-	0.31%
CRISIL upto 365 Day CP Index-B	207	INE477A14BV9	CanFin Homes Ltd.	8-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	208	INE482A14BI6	Ceat Ltd.	14-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	209	INE299U14011	Crompton Greaves Consumer Electricals Ltd.	16-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	210	INE755K14EP3	Dalmia Cement (Bharat) Ltd.	16-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	211	INE850D14NO1	Godrej Agrovet Ltd.	28-Feb-2023	-	0.31%
CRISIL upto 365 Day CP Index-B	212	INE233A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	213	INE484J14OS5	Godrej Properties Ltd.	15-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	214	INE484J14OU1	Godrej Properties Ltd.	20-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	215	INE484J14OT3	Godrej Properties Ltd.	22-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	216	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	217	INE957N14FO9	Hero Fincorp Ltd.	14-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	218	INE957N14FN1	Hero Fincorp Ltd.	16-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	219	INE957N14FR2	Hero Fincorp Ltd.	17-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	220	INE957N14FU6	Hero Fincorp Ltd.	23-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	221	INE957N14FV4	Hero Fincorp Ltd.	6-Mar-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	222	INE957N14FX0	Hero Fincorp Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	223	INE957N14FW2	Hero Fincorp Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	224	INE248U14MK2	IIFL Wealth Prime Ltd.	21-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	225	INE466L14BN6	Iifl Wealth Management Ltd.	20-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	226	INE523H14Z15	JM Financial Products Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	227	INE012I14NI9	JM Financial Services Pvt. Ltd.	20-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	228	INE012I14NH1	JM Financial Services Pvt. Ltd.	21-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	229	INE012I14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	230	INE824H14KB0	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-2023	-	0.31%
CRISIL upto 365 Day CP Index-B	231	INE884B14473	Kirloskar Ferrous Industries Ltd.	27-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	232	INE884B14440	Kirloskar Ferrous Industries Ltd.	8-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	233	INE774D14RA3	Mahindra & Mahindra Financial Services Ltd.	24-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	234	INE774D14RI6	Mahindra & Mahindra Financial Services Ltd.	6-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	235	INE774D14RJ4	Mahindra & Mahindra Financial Services Ltd.	14-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	236	INE338I14DW0	Motilal Oswal Financial Services Ltd.	14-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	237	INE338I14DE8	Motilal Oswal Financial Services Ltd.	24-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	238	INE338I14DP4	Motilal Oswal Financial Services Ltd.	28-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	239	INE338I14DR0	Motilal Oswal Financial Services Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	240	INE338I14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	241	INE01WN14629	Motilal Oswal Finvest Ltd.	10-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	242	INE01WN14637	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	243	INE613R14100	Net Magic IT Services Pvt. Ltd.	8-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	244	INE05C614287	Nlc Tamil Nadu Power Ltd.	16-Feb-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	245	INE140A14X66	Piramal Enterprises Ltd.	15-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	246	INE140A14V84	Piramal Enterprises Ltd.	16-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	247	INE140A14W34	Piramal Enterprises Ltd.	13-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	248	INE140A14W59	Piramal Enterprises Ltd.	15-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	249	INE089C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	250	INE667F14FY9	Sundaram Home Finance Ltd.	24-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	251	INE729N14HE9	TVS Credit Services Ltd.	22-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	252	INE582L14GQ2	Tata Housing Development Co. Ltd.	23-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	253	INE245A14HF0	Tata Power Co. Ltd.	28-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	254	INE725H14AV8	Tata Projects Ltd.	17-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	255	INE725H14AT2	Tata Projects Ltd.	9-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	256	INE628A14GP8	UPL Ltd.	14-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	257	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	258	INE205A14WV0	Vedanta Ltd.	28-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	259	INE205A14WM9	Vedanta Ltd.	7-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	260	INE205A14XF1	Vedanta Ltd.	27-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	261	INE04TA14261	Volkswagen India Pvt. Ltd.	16-Feb-23	-	0.31%
CRISIL upto 365 Day CP Index-B	262	INE477A14BZ0	CanFin Homes Ltd.	23-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	263	INE121A14TV5	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	264	INE02JD14088	Godrej Housing Finance Ltd.	12-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-B	265	INE957N14FY8	Hero Fincorp Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	266	INE248U14MA3	IIFL Wealth Prime Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	267	INE523H140F6	JM Financial Products Ltd.	20-Mar-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	268	INE824H14JJ5	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-B	269	INE774D14RB1	Mahindra & Mahindra Financial Services Ltd.	28-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-B	270	INE338I14DS8	Motilal Oswal Financial Services Ltd.	17-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	271	INE01WN14660	Motilal Oswal Finvest Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	272	INE516Y14BX0	Piramal Capital & Housing Finance Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	273	INE140A14W67	Piramal Enterprises Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	274	INE140A14U85	Piramal Enterprises Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	275	INE140A14T70	Piramal Enterprises Ltd.	27-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	276	INE140A14X17	Piramal Enterprises Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	277	INE432R14170	Shriram Housing Finance Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	278	INE667F14GA7	Sundaram Home Finance Ltd.	20-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	279	INE725H14AW6	Tata Projects Ltd.	13-Apr-23	-	0.31%
CRISIL upto 365 Day CP Index-B	280	INE069P14257	Tata Value Homes Ltd.	24-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	281	INE628A14GZ7	UPL Ltd.	29-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	282	INE205A14WA4	Vedanta Ltd.	21-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	283	INE205A14WC0	Vedanta Ltd.	28-Mar-23	-	0.31%
CRISIL upto 365 Day CP Index-B	284	INE403D14411	Bharti Telecom Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	285	INE472A14MR5	Blue Star Ltd.	9-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	286	INE957N14GD0	Hero Fincorp Ltd.	18-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	287	INE957N14GN9	Hero Fincorp Ltd.	16-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	288	INE523H140C3	JM Financial Products Ltd.	22-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	289	INE012I14NM1	JM Financial Services Pvt. Ltd.	2-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	290	INE824H14JW8	Julius Baer Capital (India) Pvt. Ltd.	9-May-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	291	INE824H14JU2	Julius Baer Capital (India) Pvt. Ltd.	8-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	292	INE774D14RL0	Mahindra & Mahindra Financial Services Ltd.	2-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	293	INE140A14V76	Piramal Enterprises Ltd.	11-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	294	INE140A14X74	Piramal Enterprises Ltd.	31-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	295	INE343H14147	Solar Industries India Ltd.	20-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	296	INE667F14GC3	Sundaram Home Finance Ltd.	8-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	297	INE725H14AY2	Tata Projects Ltd.	25-May-23	-	0.31%
CRISIL upto 365 Day CP Index-B	298	INE087M14AS9	Bahadur Chand Investments Pvt. Ltd.	3-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	299	INE087M14AR1	Bahadur Chand Investments Pvt. Ltd.	7-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	300	INE087M14AT7	Bahadur Chand Investments Pvt. Ltd.	7-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	301	INE087M14AU5	Bahadur Chand Investments Pvt. Ltd.	5-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-B	302	INE087M14AV3	Bahadur Chand Investments Pvt. Ltd.	15-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-B	303	INE477A14CA1	CanFin Homes Ltd.	23-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	304	INE121A14UC3	Cholamandalam Investment & Finance Co. Ltd.	6-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	305	INE121A14UD1	Cholamandalam Investment & Finance Co. Ltd.	4-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	306	INE02JD14146	Godrej Housing Finance Ltd.	29-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	307	INE02JD14153	Godrej Housing Finance Ltd.	7-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-B	308	INE957N14GE8	Hero Fincorp Ltd.	7-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	309	INE957N14GF5	Hero Fincorp Ltd.	12-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	310	INE800X14119	Hero Housing Finance Ltd.	22-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	311	INE248U14LH0	IIFL Wealth Prime Ltd.	26-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	312	INE248U14MG0	IIFL Wealth Prime Ltd.	20-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	313	INE248U14LZ2	IIFL Wealth Prime Ltd.	3-Oct-23	-	0.31%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	314	INE523H140B5	JM Financial Products Ltd.	22-Jun-23	-	0.31%
CRISIL upto 365 Day CP Index-B	315	INE523H140A7	JM Financial Products Ltd.	24-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	316	INE523H14Z98	JM Financial Products Ltd.	22-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	317	INE523H14Z72	JM Financial Products Ltd.	8-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-B	318	INE523H140E9	JM Financial Products Ltd.	10-Oct-23	-	0.31%
CRISIL upto 365 Day CP Index-B	319	INE824H14IU4	Julius Baer Capital (India) Pvt. Ltd.	16-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	320	INE824H14IY6	Julius Baer Capital (India) Pvt. Ltd.	24-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	321	INE824H14JA4	Julius Baer Capital (India) Pvt. Ltd.	7-Sep-23	-	0.31%
CRISIL upto 365 Day CP Index-B	322	INE774D14RH8	Mahindra & Mahindra Financial Services Ltd.	24-Aug-23	-	0.31%
CRISIL upto 365 Day CP Index-B	323	INE163K14119	Phoenix ARC Pvt. Ltd.	24-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	324	INE725H14AX4	Tata Projects Ltd.	20-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	325	INE205A14WR8	Vedanta Ltd.	17-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-B	326	INE04TA14279	Volkswagen India Pvt. Ltd.	13-Jul-23	-	0.31%
CRISIL upto 365 Day CP Index-C	1	INE731H14382	Action Construction Equipment Ltd.	30-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	2	INE423A14QN8	Adani Enterprises Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	3	INE423A14QT5	Adani Enterprises Ltd.	28-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	4	INE423A14RU1	Adani Enterprises Ltd.	29-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	5	INE423A14RW7	Adani Enterprises Ltd.	30-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	6	INE423A14RV9	Adani Enterprises Ltd.	9-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	7	INE865C14HY2	Aditya Birla Money Ltd.	15-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	8	INE865C14HZ9	Aditya Birla Money Ltd.	20-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	9	INE865C14IA0	Aditya Birla Money Ltd.	26-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	10	INE732I14511	Angel Broking Ltd.	29-Dec-22	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	11	INE516Q14222	Asirvad Micro Finance Ltd.	27-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	12	INE563J14922	Astec Lifesciences Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	13	INE563J14930	Astec Lifesciences Ltd.	26-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	14	INE09OL14BH4	Birla Group Holdings Pvt. Ltd.	15-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	15	INE09OL14BK8	Birla Group Holdings Pvt. Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	16	INE09OL14BN2	Birla Group Holdings Pvt. Ltd.	20-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	17	INE09OL14BL6	Birla Group Holdings Pvt. Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	18	INE804I14UY1	ECL Finance Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	19	INE804I14VG6	ECL Finance Ltd.	10-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	20	INE523L14088	Edelweiss Broking Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	21	INE523L14096	Edelweiss Broking Ltd.	27-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	22	INE918K14934	Edelweiss Finance & Investments Ltd.	16-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	23	INE657N14TK4	Edelweiss Rural & Corporate Services Ltd.	21-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	24	INE657N14TJ6	Edelweiss Rural & Corporate Services Ltd.	26-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	25	INE531F14CS6	Edelweiss Securities Ltd.	13-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	26	INE007N14CZ6	Fedbank Financial Services Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	27	INE879F14GH3	Infina Finance Pvt. Ltd.	15-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	28	INE879F14GE0	Infina Finance Pvt. Ltd.	28-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	29	INE389H14IU8	KEC International Ltd.	15-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	30	INE389H14IW4	KEC International Ltd.	20-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	31	INE389H14IV6	KEC International Ltd.	21-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	32	INE389H14IP8	KEC International Ltd.	22-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	33	INE389H14IQ6	KEC International Ltd.	26-Dec-22	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	34	INE389H14IR4	KEC International Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	35	INE360T14070	Manappuram Home Finance Ltd.	27-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	36	INE850M14BE8	Northern Arc Capital Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	37	INE850M14BF5	Northern Arc Capital Ltd.	29-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	38	INE850M14BG3	Northern Arc Capital Ltd.	11-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	39	INE417C14389	Pilani Investment & Industries Corporation Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	40	INE417C14413	Pilani Investment & Industries Corporation Ltd.	20-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	41	INE417C14397	Pilani Investment & Industries Corporation Ltd.	21-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	42	INE417C14405	Pilani Investment & Industries Corporation Ltd.	27-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	43	INE460M14347	Sembcorp Energy India Ltd.	12-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	44	INE076B14567	Siyaram Silk Mills Ltd.	19-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	45	INE751F14400	Tata International Ltd.	16-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	46	INE751F14368	Tata International Ltd.	23-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	47	INE601U14HR7	Tata Motors Finance Ltd.	16-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	48	INE601U14HS5	Tata Motors Finance Ltd.	21-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	49	INE601U14HU1	Tata Motors Finance Ltd.	10-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	50	INE155A14SN2	Tata Motors Ltd.	30-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	51	INE723X14CK9	Trust Investment Advisors Pvt. Ltd.	20-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	52	INE723X14CM5	Trust Investment Advisors Pvt. Ltd.	28-Dec-22	-	0.48%
CRISIL upto 365 Day CP Index-C	53	INE723X14CP8	Trust Investment Advisors Pvt. Ltd.	9-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	54	INE723X14CS2	Trust Investment Advisors Pvt. Ltd.	12-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	55	INE723X14CO1	Trust Investment Advisors Pvt. Ltd.	2-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	56	INE02FN14127	IGH Holdings Pvt. Ltd.	18-Oct-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	57	INE02FN14135	IGH Holdings Pvt. Ltd.	20-Oct-23	-	0.48%
CRISIL upto 365 Day CP Index-C	58	INE02FN14119	IGH Holdings Pvt. Ltd.	13-Oct-23	-	0.48%
CRISIL upto 365 Day CP Index-C	59	INE879F14GK7	Infina Finance Pvt. Ltd.	30-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	60	INE909H14OX5	TMF Holdings Ltd.	2-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	61	INE909H14OZ0	TMF Holdings Ltd.	15-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	62	INE601U14IS3	Tata Motors Finance Ltd.	2-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	63	INE601U14IT1	Tata Motors Finance Ltd.	10-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	64	INE601U14IU9	Tata Motors Finance Ltd.	15-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	65	INE517B14925	Tata Teleservices (Maharashtra) Ltd.	10-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	66	INE037E14AI2	Tata Teleservices Ltd.	10-Nov-23	-	0.48%
CRISIL upto 365 Day CP Index-C	67	INE508G14CT0	Time Technoplast Ltd.	20-Oct-23	-	0.48%
CRISIL upto 365 Day CP Index-C	68	INE423A14RX5	Adani Enterprises Ltd.	18-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	69	INE423A14PW1	Adani Enterprises Ltd.	24-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	70	INE423A14RF2	Adani Enterprises Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	71	INE423A14RG0	Adani Enterprises Ltd.	27-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	72	INE423A14RK2	Adani Enterprises Ltd.	1-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	73	INE423A14RZ0	Adani Enterprises Ltd.	2-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	74	INE423A14RL0	Adani Enterprises Ltd.	9-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	75	INE423A14SA1	Adani Enterprises Ltd.	6-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	76	INE865C14IB8	Aditya Birla Money Ltd.	17-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	77	INE865C14IC6	Aditya Birla Money Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	78	INE865C14ID4	Aditya Birla Money Ltd.	7-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	79	INE732I14495	Angel Broking Ltd.	19-Jan-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	80	INE732I14503	Angel Broking Ltd.	20-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	81	INE732I14487	Angel Broking Ltd.	18-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	82	INE563J14948	Astec Lifesciences Ltd.	13-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	83	INE09OL14BM4	Birla Group Holdings Pvt. Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	84	INE09OL14BO0	Birla Group Holdings Pvt. Ltd.	31-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	85	INE09OL14BW3	Birla Group Holdings Pvt. Ltd.	30-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	86	INE412L14241	Creamline Dairy Products Ltd.	7-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	87	INE804I14VF8	ECL Finance Ltd.	16-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	88	INE804I14UZ8	ECL Finance Ltd.	20-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	89	INE804I14VA9	ECL Finance Ltd.	27-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	90	INE523L14203	Edelweiss Broking Ltd.	31-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	91	INE523L14229	Edelweiss Broking Ltd.	3-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	92	INE523L14062	Edelweiss Broking Ltd.	10-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	93	INE918K14876	Edelweiss Finance & Investments Ltd.	18-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	94	INE918K14900	Edelweiss Finance & Investments Ltd.	10-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	95	INE879F14FZ7	Infina Finance Pvt. Ltd.	3-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	96	INE389H14IO1	KEC International Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	97	INE389H14IN3	KEC International Ltd.	27-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	98	INE389H14IM5	KEC International Ltd.	30-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	99	INE389H14IX2	KEC International Ltd.	23-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	100	INE850M14BH1	Northern Arc Capital Ltd.	17-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	101	INE417C14421	Pilani Investment & Industries Corporation Ltd.	8-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	102	INE460M14354	Sembcorp Energy India Ltd.	7-Feb-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	103	INE909H14OY3	TMF Holdings Ltd.	3-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	104	INE751F14418	Tata International Ltd.	30-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	105	INE601U14IE3	Tata Motors Finance Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	106	INE601U14ID5	Tata Motors Finance Ltd.	30-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	107	INE601U14HX5	Tata Motors Finance Ltd.	8-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	108	INE601U14HY3	Tata Motors Finance Ltd.	10-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	109	INE155A14SO0	Tata Motors Ltd.	31-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	110	INE508G14CO1	Time Technoplast Ltd.	18-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	111	INE508G14BU0	Time Technoplast Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	112	INE508G14BW6	Time Technoplast Ltd.	3-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	113	INE723X14CT0	Trust Investment Advisors Pvt. Ltd.	18-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	114	INE723X14CU8	Trust Investment Advisors Pvt. Ltd.	25-Jan-23	-	0.48%
CRISIL upto 365 Day CP Index-C	115	INE423A14SB9	Adani Enterprises Ltd.	14-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	116	INE423A14RC9	Adani Enterprises Ltd.	20-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	117	INE423A14QQ1	Adani Enterprises Ltd.	28-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	118	INE423A14QX7	Adani Enterprises Ltd.	7-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	119	INE423A14PD1	Adani Enterprises Ltd.	8-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	120	INE423A14QY5	Adani Enterprises Ltd.	13-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	121	INE423A14SG8	Adani Enterprises Ltd.	01-Mar-2023	-	0.48%
CRISIL upto 365 Day CP Index-C	122	INE865C14IF9	Aditya Birla Money Ltd.	27-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	123	INE03W114336	Arka Fincap Ltd.	21-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	124	INE516Q14230	Asirvad Micro Finance Ltd.	21-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	125	INE563J14971	Astec Lifesciences Ltd.	23-Feb-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	126	INE396J14208	Bharti Enterprises Ltd.	28-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	127	INE09OL14BQ5	Birla Group Holdings Pvt. Ltd.	15-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	128	INE09OL14BU7	Birla Group Holdings Pvt. Ltd.	28-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	129	INE412L14258	Creamline Dairy Products Ltd.	23-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	130	INE804I14VI2	ECL Finance Ltd.	6-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	131	INE918K14918	Edelweiss Finance & Investments Ltd.	16-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	132	INE657N14TL2	Edelweiss Rural & Corporate Services Ltd.	22-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	133	INE657N14TM0	Edelweiss Rural & Corporate Services Ltd.	3-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	134	INE657N14TN8	Edelweiss Rural & Corporate Services Ltd.	9-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	135	INE531F14CX6	Edelweiss Securities Ltd.	24-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	136	INE531F14CY4	Edelweiss Securities Ltd.	1-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	137	INE007N14DA7	Fedbank Financial Services Ltd.	21-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	138	INE007N14DB5	Fedbank Financial Services Ltd.	23-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	139	INE007N14DC3	Fedbank Financial Services Ltd.	2-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	140	INE007N14DD1	Fedbank Financial Services Ltd.	3-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	141	INE265J14BB1	JM Financial Asset Reconstruction Co. Ltd.	16-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	142	INE389H14IY0	KEC International Ltd.	2-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	143	INE850M14BI9	Northern Arc Capital Ltd.	24-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	144	INE0IWA14051	Sun Petrochemicals Pvt. Ltd.	21-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	145	INE601U14HZ0	Tata Motors Finance Ltd.	15-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	146	INE601U14IB9	Tata Motors Finance Ltd.	21-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	147	INE601U14IA1	Tata Motors Finance Ltd.	23-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	148	INE155A14SP7	Tata Motors Ltd.	17-Feb-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	149	INE517B14875	Tata Teleservices (Maharashtra) Ltd.	27-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	150	INE517B14883	Tata Teleservices (Maharashtra) Ltd.	10-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	151	INE037E14AG6	Tata Teleservices Ltd.	24-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	152	INE037E14AF8	Tata Teleservices Ltd.	27-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	153	INE037E14AH4	Tata Teleservices Ltd.	10-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	154	INE508G14BY2	Time Technoplast Ltd.	17-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	155	INE508G14BZ9	Time Technoplast Ltd.	3-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	156	INE508G14CC6	Time Technoplast Ltd.	14-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	157	INE508G14CW4	Time Technoplast Ltd.	28-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	158	INE723X14BM7	Trust Investment Advisors Pvt. Ltd.	20-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	159	INE723X14BR6	Trust Investment Advisors Pvt. Ltd.	27-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	160	INE723X14CN3	Trust Investment Advisors Pvt. Ltd.	28-Feb-23	-	0.48%
CRISIL upto 365 Day CP Index-C	161	INE723X14CX2	Trust Investment Advisors Pvt. Ltd.	01-Mar-2023	-	0.48%
CRISIL upto 365 Day CP Index-C	162	INE192B14596	Welspun India Ltd.	14-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	163	INE423A14PH2	Adani Enterprises Ltd.	20-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	164	INE423A14PS9	Adani Enterprises Ltd.	27-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	165	INE423A14PO8	Adani Enterprises Ltd.	28-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	166	INE423A14PL4	Adani Enterprises Ltd.	29-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	167	INE423A14SF0	Adani Enterprises Ltd.	31-Mar-2023	-	0.48%
CRISIL upto 365 Day CP Index-C	168	INE03W114328	Arka Fincap Ltd.	29-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	169	INE03W114344	Arka Fincap Ltd.	27-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	170	INE396J14182	Bharti Enterprises Ltd.	17-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	171	INE523L14179	Edelweiss Broking Ltd.	17-Mar-23	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	172	INE918K14868	Edelweiss Finance & Investments Ltd.	18-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	173	INE531F14CT4	Edelweiss Securities Ltd.	19-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	174	INE531F14CU2	Edelweiss Securities Ltd.	27-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	175	INE02FN14143	IGH Holdings Pvt. Ltd.	20-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	176	INE02FN14150	IGH Holdings Pvt. Ltd.	10-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	177	INE879F14FS2	Infina Finance Pvt. Ltd.	20-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	178	INE301A14HU0	Raymond Ltd.	28-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	179	INE751F14426	Tata International Ltd.	28-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	180	INE601U14IC7	Tata Motors Finance Ltd.	23-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	181	INE601U14II4	Tata Motors Finance Ltd.	28-Apr-23	-	0.48%
CRISIL upto 365 Day CP Index-C	182	INE508G14CB8	Time Technoplast Ltd.	17-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	183	INE508G14CS2	Time Technoplast Ltd.	23-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	184	INE508G14CU8	Time Technoplast Ltd.	28-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	185	INE723X14CL7	Trust Investment Advisors Pvt. Ltd.	21-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	186	INE723X14CR4	Trust Investment Advisors Pvt. Ltd.	27-Mar-23	-	0.48%
CRISIL upto 365 Day CP Index-C	187	INE01EQ14042	Adani Capital Pvt. Ltd.	19-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	188	INE423A14QE7	Adani Enterprises Ltd.	17-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	189	INE423A14QL2	Adani Enterprises Ltd.	14-Jun-23	-	0.48%
CRISIL upto 365 Day CP Index-C	190	INE523L14138	Edelweiss Broking Ltd.	3-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	191	INE523L14146	Edelweiss Broking Ltd.	4-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	192	INE531F14CZ1	Edelweiss Securities Ltd.	10-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	193	INE007N14DJ8	Fedbank Financial Services Ltd.	15-Jun-23	-	0.48%
CRISIL upto 365 Day CP Index-C	194	INE879F14GI1	Infina Finance Pvt. Ltd.	02-Jun-2023	-	0.48%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	195	INE477S14BH0	Tata Motors Finance Solutions Ltd.	23-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	196	INE517B14891	Tata Teleservices (Maharashtra) Ltd.	4-May-23	-	0.48%
CRISIL upto 365 Day CP Index-C	197	INE423A14QP3	Adani Enterprises Ltd.	26-Jun-23	-	0.48%
CRISIL upto 365 Day CP Index-C	198	INE423A14QZ2	Adani Enterprises Ltd.	13-Jul-23	-	0.48%
CRISIL upto 365 Day CP Index-C	199	INE909H14OW7	TMF Holdings Ltd.	24-Aug-23	-	0.48%
CRISIL upto 365 Day CP Index-C	200	INE601U14IO2	Tata Motors Finance Ltd.	14-Jul-23	-	0.48%
CRISIL upto 365 Day CP Index-C	201	INE601U14IK0	Tata Motors Finance Ltd.	19-Jul-23	-	0.48%
CRISIL upto 365 Day CP Index-C	202	INE601U14IL8	Tata Motors Finance Ltd.	20-Jul-23	-	0.48%
CRISIL upto 365 Day CP Index-C	203	INE601U14IM6	Tata Motors Finance Ltd.	10-Aug-23	-	0.48%
CRISIL upto 365 Day CP Index-C	204	INE601U14IN4	Tata Motors Finance Ltd.	11-Aug-23	-	0.48%
CRISIL upto 365 Day CP Index-C	205	INE601U14IP9	Tata Motors Finance Ltd.	17-Aug-23	-	0.48%
CRISIL upto 365 Day CP Index-C	206	INE601U14IQ7	Tata Motors Finance Ltd.	21-Aug-23	-	0.48%
CRISIL upto 365 Day CP Index-C	207	INE601U14IR5	Tata Motors Finance Ltd.	24-Aug-23	-	0.48%
CRISIL upto 91 Day CP Index-A	1	INE860H14W50	Aditya Birla Finance Ltd.	27-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	2	INE860H14W01	Aditya Birla Finance Ltd.	3-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	3	INE860H14W19	Aditya Birla Finance Ltd.	6-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	4	INE860H14Y74	Aditya Birla Finance Ltd.	12-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	5	INE891K14LT3	Axis Finance Ltd.	13-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	6	INE110O14773	Axis Securities Ltd.	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	7	INE110O14807	Axis Securities Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	8	INE110O14815	Axis Securities Ltd.	5-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	9	INE110O14781	Axis Securities Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	10	INE296A14ST1	Bajaj Finance Ltd.	27-Dec-22	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	11	INE296A14TW3	Bajaj Finance Ltd.	12-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	12	INE296A14TV5	Bajaj Finance Ltd.	13-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	13	INE377Y14AC3	Bajaj Housing Finance Ltd.	9-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	14	INE704I14GB0	Barclays Investments & Loans (India) Pvt. Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	15	INE704I14FV0	Barclays Investments & Loans (India) Pvt. Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	16	INE704I14GH7	Barclays Investments & Loans (India) Pvt. Ltd.	13-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	17	INE463A14MS2	Berger Paints India Ltd.	28-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	18	INE463A14MU8	Berger Paints India Ltd.	29-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	19	INE027214324	Bob Financial Solutions Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	20	INE027214308	Bob Financial Solutions Ltd.	27-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	21	INE996L14284	Credit Suisse Finance (India) Pvt. Ltd.	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	22	INE514E14QQ9	Export Import Bank Of India	30-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	23	INE514E14QN6	Export Import Bank Of India	6-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	24	INE790I14CH5	HSBC InvestDirect Financial Services (India) Ltd.	21-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	25	INE790I14CJ1	HSBC InvestDirect Financial Services (India) Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	26	INE700G14DE3	Hdfc Securities Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	27	INE700G14DF0	Hdfc Securities Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	28	INE700G14DI4	Hdfc Securities Ltd.	5-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	29	INE700G14DP9	Hdfc Securities Ltd.	10-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	30	INE094A14JK8	Hindustan Petroleum Corporation Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	31	INE094A14JN2	Hindustan Petroleum Corporation Ltd.	13-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	32	INE001A14ZP8	Housing Development Finance Corporation Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	33	INE001A14YB1	Housing Development Finance Corporation Ltd.	16-Dec-22	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	34	INE001A14ZO1	Housing Development Finance Corporation Ltd.	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	35	INE071G14EG2	ICICI Home Finance Co. Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	36	INE071G14ED9	ICICI Home Finance Co. Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	37	INE071G14EF4	ICICI Home Finance Co. Ltd.	29-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	38	INE071G14EH0	ICICI Home Finance Co. Ltd.	10-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	39	INE763G14NK7	ICICI Securities Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	40	INE763G14NJ9	ICICI Securities Ltd.	23-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	41	INE763G14NG5	ICICI Securities Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	42	INE849D14GZ3	ICICI Securities Primary Dealership Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	43	INE936D14204	Jamnagar Utilities & Power Pvt. Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	44	INE936D14196	Jamnagar Utilities & Power Pvt. Ltd.	21-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	45	INE936D14188	Jamnagar Utilities & Power Pvt. Ltd.	23-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	46	INE936D14212	Jamnagar Utilities & Power Pvt. Ltd.	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	47	INE975F14XL6	Kotak Mahindra Investments Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	48	INE916D140Z3	Kotak Mahindra Prime Ltd.	5-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	49	INE028E14KV3	Kotak Securities Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	50	INE028E14KY7	Kotak Securities Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	51	INE028E14KX9	Kotak Securities Ltd.	5-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	52	INE027E14MD9	L&T Finance Ltd.	29-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	53	INE128M14209	L&T Metro Rail (Hyderabad) Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	54	INE128M14019	L&T Metro Rail (Hyderabad) Ltd.	30-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	55	INE128M14225	L&T Metro Rail (Hyderabad) Ltd.	9-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	56	INE128M14258	L&T Metro Rail (Hyderabad) Ltd.	11-Jan-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	57	INE115A14DX7	LIC Housing Finance Ltd.	11-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	58	INE018A14JA8	Larsen & Toubro Ltd.	22-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	59	INE018A14IS2	Larsen & Toubro Ltd.	29-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	60	INE018A14IQ6	Larsen & Toubro Ltd.	30-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	61	INE103A14421	Mangalore Refinery & Petrochemicals Ltd.	23-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	62	INE733E14AQ9	NTPC	6-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	63	INE261F14JD7	National Bank for Agriculture & Rural Development	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	64	INE870H14NM4	Network 18 Media & Invst. Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	65	INE870H14NO0	Network 18 Media & Invst. Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	66	INE870H14OU5	Network 18 Media & Invst. Ltd.	27-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	67	INE870H14OV3	Network 18 Media & Invst. Ltd.	28-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	68	INE110L14RA3	Reliance Jio Infocomm Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	69	INE929O14826	Reliance Retail Ventures Ltd.	2-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	70	INE212K14064	Sbicap Securities Ltd.	28-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	71	INE211H14443	Sharekhan Ltd.	15-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	72	INE941D14261	Sikka Ports & Terminals Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	73	INE941D14246	Sikka Ports & Terminals Ltd.	21-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	74	INE941D14238	Sikka Ports & Terminals Ltd.	23-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	75	INE941D14253	Sikka Ports & Terminals Ltd.	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	76	INE556F14IB6	Small Industries Development Bank Of India	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	77	INE556F14IL5	Small Industries Development Bank Of India	19-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	78	INE556F14IM3	Small Industries Development Bank Of India	2-Jan-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	79	INE403G14PF5	Standard Chartered Capital Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	80	INE403G14PE8	Standard Chartered Capital Ltd.	20-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	81	INE403G14PS8	Standard Chartered Capital Ltd.	28-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	82	INE660A14WT0	Sundaram Finance Ltd.	29-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	83	INE660A14WU8	Sundaram Finance Ltd.	12-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	84	INE306N14UX9	Tata Capital Financial Services Ltd.	26-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	85	INE306N14UW1	Tata Capital Financial Services Ltd.	27-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	86	INE306N14UY7	Tata Capital Financial Services Ltd.	28-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	87	INE306N14UB5	Tata Capital Financial Services Ltd.	4-Jan-23	-	0.61%
CRISIL upto 91 Day CP Index-A	88	INE306N14TZ6	Tata Capital Financial Services Ltd.	23-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	89	INE481G14DP6	Ultratech Cement Ltd.	16-Dec-22	-	0.61%
CRISIL upto 91 Day CP Index-A	90	INE860H14Y90	Aditya Birla Finance Ltd.	31-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	91	INE860H14W27	Aditya Birla Finance Ltd.	10-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	92	INE831R14CK2	Aditya Birla Housing Finance Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	93	INE891K14LI6	Axis Finance Ltd.	9-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	94	INE110O14757	Axis Securities Ltd.	24-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	95	INE110O14823	Axis Securities Ltd.	10-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	96	INE296A14TU7	Bajaj Finance Ltd.	16-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	97	INE296A14TT9	Bajaj Finance Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	98	INE01C314312	Bajaj Financial Securities Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	99	INE377Y14AD1	Bajaj Housing Finance Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	100	INE377Y14AE9	Bajaj Housing Finance Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	101	INE704I14GC8	Barclays Investments & Loans (India) Pvt. Ltd.	16-Jan-23	-	0.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	102	INE704I14GK1	Barclays Investments & Loans (India) Pvt. Ltd.	8-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	103	INE704I14GI5	Barclays Investments & Loans (India) Pvt. Ltd.	10-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	104	INE027214316	Bob Financial Solutions Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	105	INE144H14FC1	Deutsche Investments India Pvt. Ltd.	7-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	106	INE144H14FH0	Deutsche Investments India Pvt. Ltd.	8-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	107	INE514E14QR7	Export Import Bank Of India	13-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	108	INE790I14CI3	HSBC InvestDirect Financial Services (India) Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	109	INE790I14CK9	HSBC InvestDirect Financial Services (India) Ltd.	6-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	110	INE700G14DH6	Hdfc Securities Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	111	INE700G14DL8	Hdfc Securities Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	112	INE700G14DN4	Hdfc Securities Ltd.	7-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	113	INE700G14DQ7	Hdfc Securities Ltd.	16-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	114	INE094A14JM4	Hindustan Petroleum Corporation Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	115	INE094A14JL6	Hindustan Petroleum Corporation Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	116	INE267A14481	Hindustan Zinc Ltd.	3-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	117	INE001A14YK2	Housing Development Finance Corporation Ltd.	20-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	118	INE001A14YJ4	Housing Development Finance Corporation Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	119	INE071G14EE7	ICICI Home Finance Co. Ltd.	16-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	120	INE071G14EI8	ICICI Home Finance Co. Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	121	INE763G14NO9	ICICI Securities Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	122	INE763G14NN1	ICICI Securities Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	123	INE763G14LV8	ICICI Securities Ltd.	8-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	124	INE763G14NV4	ICICI Securities Ltd.	13-Feb-23	-	0.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	125	INE936D14253	Jamnagar Utilities & Power Pvt. Ltd.	31-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	126	INE975F14WY1	Kotak Mahindra Investments Ltd.	18-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	127	INE028E14LA5	Kotak Securities Ltd.	25-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	128	INE028E14LC1	Kotak Securities Ltd.	6-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	129	INE027E14MF4	L&T Finance Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	130	INE027E14NR7	L&T Finance Ltd.	9-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	131	INE027E14NT3	L&T Finance Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	132	INE128M14217	L&T Metro Rail (Hyderabad) Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	133	INE128M14274	L&T Metro Rail (Hyderabad) Ltd.	10-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	134	INE115A14DO6	LIC Housing Finance Ltd.	25-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	135	INE018A14IZ7	Larsen & Toubro Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	136	INE018A14JB6	Larsen & Toubro Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	137	INE261F14JE5	National Bank for Agriculture & Rural Development	31-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	138	INE870H14OX9	Network 18 Media & Invst. Ltd.	25-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	139	INE870H14OW1	Network 18 Media & Invst. Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	140	INE870H14OZ4	Network 18 Media & Invst. Ltd.	8-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	141	INE870H14OY7	Network 18 Media & Invst. Ltd.	6-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	142	INE116F14133	Panatone Finvest Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	143	INE110L14RH8	Reliance Jio Infocomm Ltd.	23-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	144	INE110L14RI6	Reliance Jio Infocomm Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	145	INE110L14RJ4	Reliance Jio Infocomm Ltd.	25-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	146	INE929O14875	Reliance Retail Ventures Ltd.	10-Feb-23	-	0.32%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	147	INE550X14961	Sharekhan Financial Services Pvt. Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	148	INE941D14311	Sikka Ports & Terminals Ltd.	13-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	149	INE556F14IO9	Small Industries Development Bank Of India	9-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	150	INE556F14IN1	Small Industries Development Bank Of India	31-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	151	INE403G14PC2	Standard Chartered Capital Ltd.	17-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	152	INE403G14PH1	Standard Chartered Capital Ltd.	24-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	153	INE403G14PG3	Standard Chartered Capital Ltd.	8-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	154	INE660A14WV6	Sundaram Finance Ltd.	2-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	155	INE886H14HS9	TV18 Broadcast Ltd.	25-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	156	INE886H14HT7	TV18 Broadcast Ltd.	27-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	157	INE886H14HV3	TV18 Broadcast Ltd.	10-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	158	INE886H14HU5	TV18 Broadcast Ltd.	6-Feb-23	-	0.32%
CRISIL upto 91 Day CP Index-A	159	INE306N14VF4	Tata Capital Financial Services Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	160	INE976I14NG9	Tata Capital Ltd.	30-Jan-23	-	0.32%
CRISIL upto 91 Day CP Index-A	161	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	162	INE891K14LU1	Axis Finance Ltd.	28-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	163	INE110O14849	Axis Securities Ltd.	20-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	164	INE377Y14967	Bajaj Housing Finance Ltd.	17-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	165	INE704I14GL9	Barclays Investments & Loans (India) Pvt. Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	166	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	167	INE535H14IH3	Fullerton India Credit Co. Ltd.	17-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	168	INE700G14DT1	Hdfc Securities Ltd.	27-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	169	INE001A14ZS2	Housing Development Finance Corporation Ltd.	24-Feb-23	-	0.76%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	170	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	171	INE975F14WZ8	Kotak Mahindra Investments Ltd.	22-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	172	INE028E14KP5	Kotak Securities Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	173	INE028E14LB3	Kotak Securities Ltd.	20-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	174	INE128M14266	L&T Metro Rail (Hyderabad) Ltd.	17-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	175	INE115A14DS7	LIC Housing Finance Ltd.	22-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	176	INE018A14JD2	Larsen & Toubro Ltd.	28-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	177	INE870H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	178	INE110L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	179	INE929O14883	Reliance Retail Ventures Ltd.	15-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	180	INE550X14979	Sharekhan Financial Services Pvt. Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	181	INE550X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	182	INE211H14450	Sharekhan Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	183	INE211H14476	Sharekhan Ltd.	3-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	184	INE556F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	185	INE403G14PJ7	Standard Chartered Capital Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	186	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.76%
CRISIL upto 91 Day CP Index-A	187	INE306N14UE9	Tata Capital Financial Services Ltd.	14-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	188	INE306N14VD9	Tata Capital Financial Services Ltd.	24-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-A	189	INE033L14MG5	Tata Capital Housing Finance Ltd.	02-Mar-2023	-	0.76%
CRISIL upto 91 Day CP Index-A	190	INE481G14DR2	Ultratech Cement Ltd.	17-Feb-23	-	0.76%
CRISIL upto 91 Day CP Index-B	1	INE769A14742	Aarti Industries Ltd.	26-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	2	INE742F14QU5	Adani Ports & Special Economic Zone Ltd.	19-Dec-22	-	0.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	3	INE208A14CO1	Ashok Leyland Ltd.	19-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	4	INE343G14388	Bharti Hexacom Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	5	INE472A14MO2	Blue Star Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	6	INE472A14MP9	Blue Star Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	7	INE050A14689	Bombay Burmah Trading Corporation Ltd.	21-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	8	INE477A14BX5	CanFin Homes Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	9	INE477A14BU1	CanFin Homes Ltd.	10-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	10	INE015Y14336	Carat Lane Trading Pvt. Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	11	INE482A14BH8	Ceat Ltd.	13-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	12	INE055A14JF9	Century Textiles & Industries Ltd.	4-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	13	INE055A14JG7	Century Textiles & Industries Ltd.	12-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	14	INE085A14IH4	Chambal Fertilizers & Chemicals Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	15	INE121A14UI0	Cholamandalam Investment & Finance Co. Ltd.	9-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	16	INE121A14UJ8	Cholamandalam Investment & Finance Co. Ltd.	13-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	17	INE289B14ID9	Gic Housing Finance Ltd.	13-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	18	INE982D14AI1	Godrej & Boyce Manufacturing Co. Ltd.	21-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	19	INE850D14NG7	Godrej Agrovet Ltd.	20-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	20	INE850D14NF9	Godrej Agrovet Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	21	INE02KN14028	Godrej Finance Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	22	INE02JD14179	Godrej Housing Finance Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	23	INE233A14WG3	Godrej Industries Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	24	INE233A14WH1	Godrej Industries Ltd.	26-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	25	INE233A14WJ7	Godrej Industries Ltd.	9-Jan-23	-	0.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	26	INE233A14WK5	Godrej Industries Ltd.	11-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	27	INE233A14WI9	Godrej Industries Ltd.	5-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	28	INE484J14PD4	Godrej Properties Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	29	INE484J14PF9	Godrej Properties Ltd.	9-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	30	INE484J14PE2	Godrej Properties Ltd.	12-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	31	INE957N14FI1	Hero Fincorp Ltd.	21-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	32	INE957N14FG5	Hero Fincorp Ltd.	22-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	33	INE957N14FK7	Hero Fincorp Ltd.	6-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	34	INE957N14FM3	Hero Fincorp Ltd.	12-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	35	INE038A14361	Hindalco Industries Ltd.	23-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	36	INE038A14353	Hindalco Industries Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	37	INE871K14315	Hindustan Media Ventures Ltd.	19-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	38	INE871K14323	Hindustan Media Ventures Ltd.	2-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	39	INE501G14CT5	Ht Media Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	40	INE501G14CR9	Ht Media Ltd.	10-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	41	INE501G14CS7	Ht Media Ltd.	23-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	42	INE248U14MC9	IIFL Wealth Prime Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	43	INE248U14MD7	IIFL Wealth Prime Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	44	INE248U14LY5	IIFL Wealth Prime Ltd.	10-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	45	INE248U14LI8	IIFL Wealth Prime Ltd.	12-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	46	INE248U14LF4	IIFL Wealth Prime Ltd.	9-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	47	INE466L14BLO	Iifl Wealth Management Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	48	INE823G14819	J. K. Cement Ltd.	19-Dec-22	-	0.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	49	INE012I14NO7	JM Financial Services Pvt. Ltd.	6-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	50	INE012I14NS8	JM Financial Services Pvt. Ltd.	28-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	51	INE824H14JD8	Julius Baer Capital (India) Pvt. Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	52	INE824H14JI7	Julius Baer Capital (India) Pvt. Ltd.	23-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	53	INE824H14JO5	Julius Baer Capital (India) Pvt. Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	54	INE824H14JH9	Julius Baer Capital (India) Pvt. Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	55	INE824H14JG1	Julius Baer Capital (India) Pvt. Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	56	INE824H14JK3	Julius Baer Capital (India) Pvt. Ltd.	11-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	57	INE824H14JF3	Julius Baer Capital (India) Pvt. Ltd.	21-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	58	INE774D14RF2	Mahindra & Mahindra Financial Services Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	59	INE338I14DM1	Motilal Oswal Financial Services Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	60	INE01WN14645	Motilal Oswal Finvest Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	61	INE01WN14652	Motilal Oswal Finvest Ltd.	22-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	62	INE01WN14587	Motilal Oswal Finvest Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	63	INE091A14DF7	Nirma Ltd.	26-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	64	INE05C614261	Nlc Tamil Nadu Power Ltd.	10-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	65	INE973U14029	Nu Vista Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	66	INE118D14654	Nuvoco Vistas Corporation Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	67	INE118D14670	Nuvoco Vistas Corporation Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	68	INE516Y14BY8	Piramal Capital & Housing Finance Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	69	INE516Y14BO9	Piramal Capital & Housing Finance Ltd.	28-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	70	INE140A14V01	Piramal Enterprises Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	71	INE140A14W75	Piramal Enterprises Ltd.	16-Dec-22	-	0.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	72	INE140A14V50	Piramal Enterprises Ltd.	28-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	73	INE140A14R56	Piramal Enterprises Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	74	INE140A14R98	Piramal Enterprises Ltd.	6-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	75	INE140A14W83	Piramal Enterprises Ltd.	9-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	76	INE140A14V68	Piramal Enterprises Ltd.	19-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	77	INE511C14UU3	Poonawalla Fincorp Ltd.	20-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	78	INE511C14UV1	Poonawalla Fincorp Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	79	INE891D14VY7	Redington (India) Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	80	INE891D14VZ4	Redington (India) Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	81	INE891D14WC1	Redington (India) Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	82	INE647A14997	SRF Ltd.	26-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	83	INE343H14139	Solar Industries India Ltd.	13-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	84	INE582L14GG3	Tata Housing Development Co. Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	85	INE582L14GJ7	Tata Housing Development Co. Ltd.	22-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	86	INE245A14GW7	Tata Power Co. Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	87	INE245A14GO4	Tata Power Co. Ltd.	10-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	88	INE245A14HB9	Tata Power Co. Ltd.	6-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	89	INE607M14954	Tata Power Renewable Energy Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	90	INE607M14962	Tata Power Renewable Energy Ltd.	9-Jan-23	-	0.52%
CRISIL upto 91 Day CP Index-B	91	INE607M14947	Tata Power Renewable Energy Ltd.	20-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	92	INE725H14AZ9	Tata Projects Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	93	INE081A14DN2	Tata Steel Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	94	INE081A14DM4	Tata Steel Ltd.	28-Dec-22	-	0.52%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	95	INE081A14DL6	Tata Steel Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	96	INE331A14MS1	The Ramco Cements Ltd.	29-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	97	INE628A14GS2	UPL Ltd.	15-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	98	INE628A14GT0	UPL Ltd.	30-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	99	INE205A14WW8	Vedanta Ltd.	16-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	100	INE205A14WX6	Vedanta Ltd.	20-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	101	INE205A14WP2	Vedanta Ltd.	23-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	102	INE205A14XA2	Vedanta Ltd.	26-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	103	INE205A14WZ1	Vedanta Ltd.	27-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	104	INE04TA14287	Volkswagen India Pvt. Ltd.	22-Dec-22	-	0.52%
CRISIL upto 91 Day CP Index-B	105	INE343G14412	Bharti Hexacom Ltd.	3-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	106	INE472A14MQ7	Blue Star Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	107	INE477A14BY3	CanFin Homes Ltd.	3-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	108	INE015Y14344	Carat Lane Trading Pvt. Ltd.	17-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	109	INE015Y14351	Carat Lane Trading Pvt. Ltd.	8-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	110	INE121A14UH2	Cholamandalam Investment & Finance Co. Ltd.	18-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	111	INE121A14UK6	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	112	INE121A14UE9	Cholamandalam Investment & Finance Co. Ltd.	3-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	113	INE755K14EM0	Dalmia Cement (Bharat) Ltd.	19-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	114	INE755K14EN8	Dalmia Cement (Bharat) Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	115	INE755K14EO6	Dalmia Cement (Bharat) Ltd.	8-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	116	INE289B14IE7	Gic Housing Finance Ltd.	20-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	117	INE982D14AJ9	Godrej & Boyce Manufacturing Co. Ltd.	20-Jan-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	118	INE850D14NI3	Godrej Agrovet Ltd.	27-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	119	INE850D14NH5	Godrej Agrovet Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	120	INE850D14NK9	Godrej Agrovet Ltd.	13-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	121	INE850D14NM5	Godrej Agrovet Ltd.	23-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	122	INE233A14WQ2	Godrej Industries Ltd.	25-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	123	INE233A14WS8	Godrej Industries Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	124	INE233A14WW0	Godrej Industries Ltd.	10-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	125	INE233A14WV2	Godrej Industries Ltd.	9-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	126	INE484J14PH5	Godrej Properties Ltd.	13-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	127	INE484J14PG7	Godrej Properties Ltd.	8-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	128	INE957N14GK5	Hero Fincorp Ltd.	17-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	129	INE957N14GL3	Hero Fincorp Ltd.	13-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	130	INE957N14FP6	Hero Fincorp Ltd.	8-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	131	INE248U14LS7	IIFL Wealth Prime Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	132	INE248U14ME5	IIFL Wealth Prime Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	133	INE248U14MF2	IIFL Wealth Prime Ltd.	2-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	134	INE466L14BK2	Iifl Wealth Management Ltd.	19-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	135	INE466L14BE5	Iifl Wealth Management Ltd.	27-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	136	INE466L14BF2	Iifl Wealth Management Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	137	INE466L14BG0	Iifl Wealth Management Ltd.	6-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	138	INE121J14200	Indus Towers Ltd.	2-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	139	INE121J14218	Indus Towers Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	140	INE012I14NP4	JM Financial Services Pvt. Ltd.	24-Jan-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	141	INE012I14NQ2	JM Financial Services Pvt. Ltd.	27-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	142	INE012I14NR0	JM Financial Services Pvt. Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	143	INE824H14JN7	Julius Baer Capital (India) Pvt. Ltd.	20-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	144	INE824H14JP2	Julius Baer Capital (India) Pvt. Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	145	INE824H14JS6	Julius Baer Capital (India) Pvt. Ltd.	6-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	146	INE824H14JX6	Julius Baer Capital (India) Pvt. Ltd.	23-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	147	INE774D14RG0	Mahindra & Mahindra Financial Services Ltd.	24-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	148	INE338I14DT6	Motilal Oswal Financial Services Ltd.	24-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	149	INE338I14DU4	Motilal Oswal Financial Services Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	150	INE338I14DX8	Motilal Oswal Financial Services Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	151	INE01WN14678	Motilal Oswal Finvest Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	152	INE05C614279	Nlc Tamil Nadu Power Ltd.	23-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	153	INE118D14662	Nuvoco Vistas Corporation Ltd.	3-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	154	INE118D14688	Nuvoco Vistas Corporation Ltd.	10-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	155	INE0BTN14071	Nxtra Data Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	156	INE163N14279	ONGC Petro Additions Ltd.	6-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	157	INE140A14X33	Piramal Enterprises Ltd.	27-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	158	INE140A14X25	Piramal Enterprises Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	159	INE140A14X41	Piramal Enterprises Ltd.	9-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	160	INE613A14049	Rallis India Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	161	INE647A14AA3	SRF Ltd.	16-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	162	INE089C14CF9	Sterlite Technologies Ltd.	1-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	163	INE089C14CG7	Sterlite Technologies Ltd.	13-Feb-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	164	INE667F14FZ6	Sundaram Home Finance Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	165	INE729N14HC3	TVS Credit Services Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	166	INE729N14HG4	TVS Credit Services Ltd.	27-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	167	INE582L14GO7	Tata Housing Development Co. Ltd.	16-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	168	INE582L14GP4	Tata Housing Development Co. Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	169	INE245A14HA1	Tata Power Co. Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	170	INE607M14970	Tata Power Renewable Energy Ltd.	20-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	171	INE081A14DP7	Tata Steel Ltd.	18-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	172	INE081A14DO0	Tata Steel Ltd.	19-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	173	INE081A14DQ5	Tata Steel Ltd.	13-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	174	INE308O14O21	Telesonic Networks Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	175	INE331A14MV5	The Ramco Cements Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	176	INE628A14GU8	UPL Ltd.	30-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	177	INE628A14GW4	UPL Ltd.	13-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	178	INE205A14XB0	Vedanta Ltd.	31-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	179	INE205A14XC8	Vedanta Ltd.	3-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	180	INE205A14XD6	Vedanta Ltd.	7-Feb-23	-	0.30%
CRISIL upto 91 Day CP Index-B	181	INE04TA14246	Volkswagen India Pvt. Ltd.	17-Jan-23	-	0.30%
CRISIL upto 91 Day CP Index-B	182	INE901L14AH6	Alembic Pharmaceuticals Ltd.	23-Feb-2023	-	0.95%
CRISIL upto 91 Day CP Index-B	183	INE087M14AW1	Bahadur Chand Investments Pvt. Ltd.	16-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	184	INE376G14O16	Biocon Ltd.	22-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	185	INE482A14BI6	Ceat Ltd.	14-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	186	INE755K14EP3	Dalmia Cement (Bharat) Ltd.	16-Feb-23	-	0.95%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	187	INE850D14NO1	Godrej Agrovet Ltd.	28-Feb-2023	-	0.95%
CRISIL upto 91 Day CP Index-B	188	INE233A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	189	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	190	INE957N14FO9	Hero Fincorp Ltd.	14-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	191	INE248U14MK2	IIFL Wealth Prime Ltd.	21-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	192	INE466L14BN6	Iifl Wealth Management Ltd.	20-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	193	INE012I14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	194	INE824H14KB0	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-2023	-	0.95%
CRISIL upto 91 Day CP Index-B	195	INE338I14DW0	Motilal Oswal Financial Services Ltd.	14-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	196	INE338I14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	197	INE01WN14637	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	198	INE05C614287	Nlc Tamil Nadu Power Ltd.	16-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	199	INE140A14X66	Piramal Enterprises Ltd.	15-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	200	INE089C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	201	INE729N14HE9	TVS Credit Services Ltd.	22-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	202	INE582L14GQ2	Tata Housing Development Co. Ltd.	23-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	203	INE245A14HF0	Tata Power Co. Ltd.	28-Feb-23	-	0.95%
CRISIL upto 91 Day CP Index-B	204	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.95%
CRISIL upto 91 Day CP Index-B	205	INE205A14WV0	Vedanta Ltd.	28-Feb-23	-	0.95%
CRISIL Gilt 2027 Index	1	IN0020060078	8.24% GS 2027	15-May-27	8.2%	18.35%
CRISIL Gilt 2027 Index	2	IN0020170026	6.79% GS 2027	15-Feb-27	6.8%	23.09%
CRISIL Gilt 2027 Index	3	IN0020220037	7.38% GS 2027	20-Jun-27	7.4%	56.56%
CRISIL Gilt 2027 Index	4	IN002022X296	TB - 19/01/23 - 91D	19-Jan-23	0.0%	0.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Gilt 2027 Index	5	IN002022X288	TB - 12/01/23 - 91D	12-Jan-23	0.0%	0.67%
CRISIL Gilt 2027 Index	6	IN002022X270	TB - 05/01/23 - 91D	5-Jan-23	0.0%	0.67%
CRISIL Gilt 2028 Index	1	IN0020070069	8.28% GS 2027	21-Sep-27	8.3%	42.83%
CRISIL Gilt 2028 Index	2	IN0020170174	7.17% GS 2028	8-Jan-28	7.2%	55.17%
CRISIL Gilt 2028 Index	3	IN002022X296	TB - 19/01/23 - 91D	19-Jan-23	0.0%	0.67%
CRISIL Gilt 2028 Index	4	IN002022X288	TB - 12/01/23 - 91D	12-Jan-23	0.0%	0.67%
CRISIL Gilt 2028 Index	5	IN002022X270	TB - 05/01/23 - 91D	5-Jan-23	0.0%	0.67%

Constituent Details – 15 December 2022

The securities that would form a part of the indices with effect from 15 December 2022 are as follows:

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

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

Portfolio Parameters –15st December 2022

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.4346	0.4045	7.23%	0.4346
CRISIL Composite CP Index	0.2685	0.2495	7.30%	0.2685
CRISIL Composite T-Bill Index	0.5146	0.4823	6.58%	0.5146
CRISIL Composite Bond Fund Index	7.7915	4.9375	7.57%	5.1910
CRISIL Short Term Bond Fund Index	2.3076	1.9378	7.63%	2.0674
CRISIL Liquid Fund Index	0.1099	0.1030	6.51%	0.1099
CRISIL Low Duration Debt Index	0.7652	0.6867	7.39%	0.7377
CRISIL Ultra Short Term Debt Index	0.4437	0.4069	7.26%	0.4371
CRISIL Money Market Index	0.3799	0.3542	7.10%	0.3799
CRISIL Medium Term Debt Index	4.1074	3.2941	7.86%	3.5369
CRISIL Medium To Long Term Debt Index	7.4020	5.3699	7.56%	5.6627
CRISIL Long Term Debt Index	14.0610	7.5779	7.60%	7.9778
CRISIL Corporate Bond Composite Index	4.6006	3.4437	7.70%	3.6898
CRISIL Long Term Corporate Bond Index	8.0832	5.6016	7.76%	6.0065
CRISIL Medium Term Corporate Bond Index	3.8883	3.1724	7.75%	3.4043
CRISIL Short Term Corporate Bond Index	1.7050	1.4876	7.60%	1.5990
CRISIL Composite Credit Risk Index	3.7636	2.8674	9.11%	3.0761
CRISIL Medium Term Credit Risk Index	2.5639	2.1095	9.11%	2.2670
CRISIL Banking and PSU Debt Index	5.2240	3.1911	7.42%	3.3998
CRISIL Short Term Credit Risk Index	1.4452	1.2512	8.54%	1.3456
CRISIL Dynamic Debt Index	7.3430	4.8648	7.57%	5.1292

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite AA Long Term Bond Index	7.1322	4.8951	9.38%	5.3440
CRISIL Composite AA Medium Term Bond Index	3.8435	3.0510	10.19%	3.3186
CRISIL Composite AA Short Term Bond Index	1.4616	1.2664	8.56%	1.3630
CRISIL FPI Index	7.4839	4.9280	7.67%	5.2217
CRISIL Money Market Index-Insurance	0.5674	0.5291	7.04%	0.5674
CRISIL Liquid Fund AI Index	0.1108	0.1039	6.46%	0.1108
CRISIL Liquid Fund BI Index	0.1083	0.1016	6.48%	0.1083
CRISIL Low Duration Fund AI Index	0.8038	0.7199	7.44%	0.7735
CRISIL Low Duration Fund BI Index	0.6449	0.5794	7.46%	0.6217
CRISIL Low Duration Fund CI Index	0.5881	0.5261	7.69%	0.5653
CRISIL Short Duration Fund AII Index	2.1980	1.8342	7.45%	1.9549
CRISIL Short Duration Fund BII Index	2.0460	1.7301	7.90%	1.8421
CRISIL Short Duration Fund CII Index	1.9180	1.5693	9.95%	1.6680
CRISIL Medium Duration Fund AIII Index	4.1182	3.3167	7.52%	3.5498
CRISIL Medium Duration Fund BIII Index	4.1524	3.2800	8.83%	3.5378
CRISIL Medium Duration Fund CIII Index	4.2188	3.2784	10.24%	3.5292
CRISIL Medium to Long Duration Fund AIII Index	7.1288	5.2151	7.46%	5.4941
CRISIL Medium to Long Duration Fund BIII Index	5.9732	4.3584	8.98%	4.6874
CRISIL Medium to Long Duration Fund CIII Index	6.7306	4.6675	9.76%	5.0543

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Long Duration Fund AIII Index	14.6339	7.7792	7.53%	8.1764
CRISIL Credit Risk Fund CII Index	1.6357	1.3831	9.26%	1.4760
CRISIL Credit Risk Fund CIII Index	4.2097	3.2850	9.72%	3.4999
CRISIL Corporate Bond Fund BII Index	1.8914	1.6372	8.00%	1.7471
CRISIL Corporate Bond Fund BIII Index	3.8589	3.1230	8.17%	3.3553
CRISIL Dynamic Bond Fund AIII Index	7.9987	5.2748	7.44%	5.5562
CRISIL Dynamic Bond Fund BIII Index	6.1472	4.3704	8.97%	4.6998
CRISIL Dynamic Bond Fund CIII Index	6.9046	4.6794	9.76%	5.0667
CRISIL Money Market Fund AI Index	0.2925	0.2728	7.24%	0.2925
CRISIL Money Market Fund BI Index	0.3246	0.3029	6.96%	0.3246
CRISIL Money Market Fund CI Index	0.2691	0.2504	7.37%	0.2691
CRISIL Ultra Short Duration Fund AI Index	0.3594	0.3348	7.35%	0.3592
CRISIL Ultra Short Duration Fund BI Index	0.3610	0.3339	7.39%	0.3575
CRISIL Ultra Short Duration Fund CI Index	0.2886	0.2669	7.57%	0.2866
CRISIL AAA Long Term Bond Index	8.7410	5.9901	7.67%	6.4268
CRISIL AAA Medium Term Bond Index	3.9279	3.1958	7.60%	3.4394
CRISIL AAA Short Term Bond Index	1.8365	1.5959	7.54%	1.7162
CRISIL AA Long Term Bond Index	7.3798	4.9049	10.37%	5.3970
CRISIL AA Medium Term Bond Index	3.7541	2.9423	11.40%	3.2226
CRISIL AA Short Term Bond Index	1.4128	1.2337	8.72%	1.3238
CRISIL AA and AA+ Long Term Bond Index	7.2114	5.0686	8.56%	5.4965

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA and AA+ Medium Term Bond Index	3.8048	2.9989	10.61%	3.2734
CRISIL AA and AA+ Short Term Bond Index	1.3351	1.1709	8.76%	1.2537
CRISIL AA+ Long Term Bond Index	7.4164	5.1973	8.18%	5.6202
CRISIL AA+ Medium Term Bond Index	3.8876	3.1257	8.28%	3.3710
CRISIL AA+ Short Term Bond Index	1.6466	1.4270	8.17%	1.5327
CRISIL AA- Long Term Bond Index	5.1945	3.8489	9.43%	4.2115
CRISIL AA- Medium Term Bond Index	3.9699	3.1717	10.56%	3.4468
CRISIL AA- Short Term Bond Index	1.2183	1.0396	8.97%	1.1308
CRISIL Medium to Long Term Banking Debt Index	22.5777	8.5690	8.11%	9.2747
CRISIL Short Term Banking Debt Index	1.2676	1.1016	8.33%	1.1924
CRISIL Medium to Long Term PSU Debt Index	6.1590	4.6056	7.47%	4.8760
CRISIL Short Term PSU Debt Index	1.6619	1.4450	7.36%	1.5521
CRISILA Medium To Long Term Bond Index	5.6751	4.0083	11.26%	4.0982
CRISILA Medium Term Bond Index	4.1078	3.1009	12.30%	3.2618
CRISILA Short Term Bond Index	1.3433	1.0737	11.58%	1.1472
CRISIL AAA up to 1 Year Short Term Bond Index	0.3989	0.3710	7.24%	0.3982
CRISIL AAA 1 to 3 Year Short Term Bond Index	2.0111	1.7533	7.61%	1.8863
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.6767	0.6160	8.67%	0.6563
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.7356	1.5072	8.85%	1.6185

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL 10 Year Gilt Index	9.1342	6.5376	7.33%	6.7771
CRISIL Dynamic Gilt Index	9.3742	5.7889	7.23%	6.0001
CRISIL Long Term Gilt Index	20.7672	9.6414	7.38%	9.9974
CRISIL Medium Term Gilt Index	7.6343	5.6697	7.27%	5.8760
CRISIL Short Term Gilt Index	3.5921	3.0706	7.09%	3.1798
CRISIL Composite Gilt Index	11.6574	6.7822	7.28%	7.0309
CRISIL 1 Month CD Index	0.0693	0.0651	6.54%	0.0693
CRISIL 2 Month CD Index	0.1307	0.1223	6.83%	0.1307
CRISIL 3 Month CD Index	0.2115	0.1978	6.93%	0.2115
CRISIL 6 Month CD Index	0.4408	0.4103	7.45%	0.4408
CRISIL 1 Year CD Index	0.8949	0.8310	7.70%	0.8949
CRISIL 1 Month CP Index	0.0697	0.0653	6.74%	0.0697
CRISIL 2 Month CP Index	0.1432	0.1338	7.07%	0.1432
CRISIL 3 Month CP Index	0.1967	0.1837	7.07%	0.1967
CRISIL 6 Month CP Index	0.4302	0.3981	8.04%	0.4302
CRISIL 1 Year CP Index	0.8805	0.8109	8.59%	0.8805
CRISIL 10 Year SDL Index	9.8447	6.7463	7.62%	7.0033
CRISIL 1 Month T-Bill Index	0.0795	0.0750	6.00%	0.0795
CRISIL 2 Month T-Bill Index	0.1589	0.1496	6.23%	0.1589
CRISIL 91 day T-Bill Index	0.2329	0.2190	6.33%	0.2329
CRISIL 182 day T-bill index	0.4822	0.4519	6.70%	0.4822
CRISIL 1 Year T-Bill Index	0.9808	0.9181	6.84%	0.9808
CRISIL Overnight Index	0.0027	0.0026	5.66%	0.0027

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Broad Based Gilt Index	12.2086	6.4742	7.25%	6.7114
CRISIL Broad Based Long Term Gilt Index	22.0072	9.8816	7.39%	10.2468
CRISIL Broad Based Medium Term Gilt Index	7.6737	5.6734	7.28%	5.8800
CRISIL Broad Based Short Term Gilt Index	2.8529	2.4514	7.02%	2.5381
CRISIL Up to 91-Day CD Index	0.0986	0.0924	6.55%	0.0986
CRISIL Up to 91-Day CP Index	0.0955	0.0892	6.90%	0.0955
CRISIL upto 91 Day CD Index-A	0.0999	0.0937	6.50%	0.0999
CRISIL upto 91 Day CD Index-B	0.0979	0.0916	6.64%	0.0979
CRISIL upto 365 Day CD index-A	0.3878	0.3616	6.98%	0.3878
CRISIL upto 365 Day CD index-B	0.2889	0.2689	7.00%	0.2889
CRISIL upto 365 Day CD Index-C	0.1836	0.1708	7.10%	0.1836
CRISIL upto 365 Day CP Index-A	0.2581	0.2398	7.16%	0.2581
CRISIL upto 365 Day CP Index-B	0.1894	0.1757	7.33%	0.1894
CRISIL upto 365 Day CP Index-C	0.2125	0.1963	7.92%	0.2125
CRISIL upto 91 Day CP Index-A	0.0970	0.0907	6.81%	0.0970
CRISIL upto 91 Day CP Index-B	0.0936	0.0873	7.06%	0.0936

Portfolio Parameters are as on 15 December 2022

Composite Index Weights

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

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
CRISIL Composite CD Index	CRISIL 2 Month CD Index	9.00%	9.00%
	CRISIL 3 Month CD Index	44.00%	44.00%
	CRISIL 6 Month CD Index	20.00%	20.00%
	CRISIL 1 Year CD Index	27.00%	27.00%
CRISIL Composite CP Index	CRISIL 2 Month CP Index	16.00%	16.00%
	CRISIL 3 Month CP Index	65.00%	65.00%
	CRISIL 6 Month CP Index	11.00%	11.00%
	CRISIL 1 Year CP Index	8.00%	8.00%

CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	41.00%	41.00%
	CRISIL 182 Day T-Bill Index	32.00%	32.00%
	CRISIL 1 Year T-Bill Index	27.00%	27.00%
CRISIL Composite Bond Fund Index	CRISIL Composite Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	17.00%	17.00%
	CRISIL AAA Medium Term Bond Index	11.00%	11.00%
	CRISIL AAA Short Term Bond Index	20.00%	20.00%
	CRISIL AA and AA+ Long Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Short Term Bond Index	3.00%	3.00%
CRISIL Short Term Bond Fund Index	CRISIL Short Term Gilt Index	15.00%	15.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	12.00%	12.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	19.00%	19.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA Medium Term Bond Index	27.00%	27.00%
	CRISIL AA and AA+ Medium Term Bond Index	3.00%	3.00%
	CRISIL Composite CD Index	2.00%	6.00%
	CRISIL Composite CP Index	13.00%	9.00%
CRISIL Liquid Fund Index	CRISIL Overnight Index	15.00%	15.00%
	CRISIL Up to 91-Day CD Index	10.00%	26.00%
	CRISIL Up to 91-Day CP Index	55.00%	39.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	6.00%	6.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	17.00%	17.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.00%	2.00%

	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
	CRISIL Composite CD Index	9.00%	24.00%
	CRISIL Composite CP Index	51.00%	36.00%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	12.00%	31.00%
	CRISIL Composite CP Index	66.00%	47.00%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.00%	1.00%
CRISIL Money Market Index	CRISIL Composite CD Index	11.00%	30.00%
	CRISIL Composite CP Index	64.00%	45.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Medium Term Debt Index	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AAA Long Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AAA Medium Term Bond Index	75.00%	75.00%
	CRISIL AA and AA+ Medium Term Bond Index	10.00%	10.00%
CRISIL Medium To Long Term Debt Index	CRISIL Medium Term Gilt Index	50.00%	50.00%
	CRISIL AAA Long Term Bond Index	31.00%	31.00%
	CRISIL AA and AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	49.00%	49.00%
	CRISIL AA and AA+ Long Term Bond Index	6.00%	6.00%

CRISIL Corporate Bond Composite Index	CRISIL AAA Long Term Bond Index	29.00%	29.00%
	CRISIL AAA Medium Term Bond Index	18.00%	18.00%
	CRISIL AAA Short Term Bond Index	32.00%	32.00%
	CRISIL AA+ Long Term Bond Index	2.00%	2.00%
	CRISIL AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA+ Short Term Bond Index	2.00%	2.00%
	CRISIL AA- Long Term Bond Index	0.30%	0.30%
	CRISIL AA- Medium Term Bond Index	0.60%	0.60%
	CRISIL AA- Short Term Bond Index	0.60%	0.60%
	CRISIL AA Long Term Bond Index	0.40%	0.40%
	CRISIL AA Medium Term Bond Index	1.40%	1.40%
	CRISIL AA Short Term Bond Index	1.70%	1.70%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	81.00%	81.00%
	CRISIL AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AA- Long Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AA Long Term Bond Index	4.00%	4.00%
CRISIL Medium Term Corporate Bond Index	CRISIL AAA Medium Term Bond Index	81.00%	81.00%
	CRISIL AA+ Medium Term Bond Index	4.00%	4.00%
	CRISIL AA- Medium Term Bond Index	2.00%	2.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL AA Medium Term Bond Index	3.00%	3.00%
CRISIL Short Term Corporate Bond Index	CRISIL AAA Short Term Bond Index	74.00%	74.00%

	CRISIL AA+ Short Term Bond Index	11.00%	11.00%
	CRISIL AA- Short Term Bond Index	2.00%	2.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
	CRISIL AA Short Term Bond Index	3.00%	3.00%
CRISIL Composite Credit Risk Index	CRISIL AAA Long Term Bond Index	10.00%	10.00%
	CRISIL AAA Medium Term Bond Index	7.00%	7.00%
	CRISIL AAA Short Term Bond Index	10.00%	10.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL AA+ Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Long Term Bond Index	4.00%	4.00%
	CRISIL AA- Medium Term Bond Index	4.00%	4.00%
	CRISIL AA- Short Term Bond Index	7.00%	7.00%
	CRISIL AA Long Term Bond Index	4.00%	4.00%
	CRISIL AA Medium Term Bond Index	15.50%	15.50%
	CRISIL AA Short Term Bond Index	15.50%	15.50%
	CRISIL A Medium to Long Term Bond Index	6.00%	6.00%
	CRISIL A Short Term Bond Index	4.00%	4.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Medium Term Credit Risk Index	CRISIL AAA Medium Term Bond Index	10.00%	10.00%
	CRISIL AAA Short Term Bond Index	17.40%	17.40%
	CRISIL AA Medium Term Bond Index	16.30%	16.30%
	CRISIL A Medium term Bond Index	2.50%	2.50%
	CRISIL A Short Term Bond Index	7.50%	7.50%
	CRISIL AA+ Medium Term Bond Index	0.60%	0.60%

	CRISIL AA+ Short Term Bond Index	2.00%	2.00%
	CRISIL AA- Medium Term Bond Index	6.50%	6.50%
	CRISIL AA- Short Term Bond Index	11.10%	11.10%
	CRISIL AA Short Term Bond Index	16.10%	16.10%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Banking and PSU Debt Index	CRISIL Medium to Long Term PSU Debt Index	32.50%	32.50%
	CRISIL Short Term PSU Debt Index	32.50%	32.50%
	CRISIL Medium To Long Term Banking Debt Index	10.00%	10.00%
	CRISIL Composite CD Index	15.00%	15.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Short Term Credit Risk Index	CRISIL AAA Short Term Bond Index	26.00%	26.00%
	CRISIL AA+ Short Term Bond Index	4.00%	4.00%
	CRISIL AA- Short Term Bond Index	19.00%	19.00%
	CRISIL AA Short Term Bond Index	31.00%	31.00%
	CRISIL A Short Term Bond Index	10.00%	10.00%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Dynamic Debt Index	CRISIL Dynamic Gilt Index	45.00%	45.00%
	CRISIL AAA Long Term Bond Index	24.00%	24.00%
	CRISIL AA and AA+ Long Term Bond Index	3.00%	3.00%
	CRISIL AAA Medium Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AAA Short Term Bond Index	10.00%	10.00%
	CRISIL AA and AA+ Short Term Bond Index	3.00%	3.00%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	40.00%	40.00%
	CRISIL AA Long Term Bond Index	48.00%	48.00%
	CRISIL AA- Long Term Bond Index	12.00%	12.00%

CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	33.00%	33.00%
	CRISIL AA Medium Term Bond Index	46.00%	46.00%
	CRISIL AA- Medium Term Bond Index	21.00%	21.00%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	40.00%	40.00%
	CRISIL AA Short Term Bond Index	37.00%	37.00%
	CRISIL AA- Short Term Bond Index	23.00%	23.00%
CRISIL FPI Index	CRISIL Composite Gilt Index	29.00%	29.00%
	CRISIL AAA Long Term Bond Index	32.00%	32.00%
	CRISIL AAA Medium Term Bond Index	17.00%	17.00%
	CRISIL AAA Short Term Bond Index	12.00%	12.00%
	CRISIL AA and AA+ Long Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA and AA+ Short Term Bond Index	4.00%	4.00%
CRISIL Money Market Index- Insurance	CRISIL 6 Month CD Index	7.00%	7.00%
	CRISIL 1 Year CD Index	3.00%	3.00%
	CRISIL 6 Month CP Index	17.00%	17.00%
	CRISIL 1 Year CP Index	8.00%	8.00%
	CRISIL 182 Day T-Bill Index	25.00%	25.00%
	CRISIL 1 Year T-Bill Index	25.00%	25.00%
	CRISIL Overnight Index	15.00%	15.00%
CRISIL Liquid Fund AI Index	CRISIL upto 91 Day CP Index-A	55.00%	39.00%
	CRISIL Overnight Index	15.00%	15.00%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL upto 91 Day CD Index-A	10.00%	26.00%
CRISIL Liquid Fund BI Index	CRISIL upto 91 Day CP Index-A	25.00%	17.40%
	CRISIL upto 91 Day CD Index-B	5.00%	14.40%
	CRISIL upto 91 Day CP Index-B	31.00%	21.60%
	CRISIL 91 day T-Bill Index	20.00%	20.00%
	CRISIL Overnight Index	15.00%	15.00%
	CRISIL upto 91 Day CD Index-A	4.00%	11.60%

CRISIL Low Duration Fund AI Index	CRISIL AAA up to 1 Year Short Term Bond Index	15.02%	15.02%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	24.23%	24.23%
	CRISIL upto 365 Day CD index-A	7.63%	20.30%
	CRISIL upto 365 Day CP Index-A	43.12%	30.45%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Low Duration Fund BI Index	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.15%	5.15%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	13.35%	13.35%
	CRISIL upto 365 Day CD index-A	4.00%	11.60%
	CRISIL upto 365 Day CP Index-A	25.00%	17.40%
	CRISIL upto 365 Day CD index-B	5.00%	12.80%
	CRISIL upto 365 Day CP Index-B	27.00%	19.20%
	CRISIL 1 Year T-Bill Index	10.50%	10.50%
CRISIL Low Duration Fund CI Index	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	15.00%	15.00%
	CRISIL upto 365 Day CD index-B	1.00%	1.20%
	CRISIL upto 365 Day CP Index-B	2.00%	1.80%
	CRISIL upto 365 Day CD Index-C	10.00%	26.40%
	CRISIL upto 365 Day CP Index-C	56.00%	39.60%
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Short Duration Fund All Index	CRISIL upto 365 Day CD index-A	5.00%	11.20%
	CRISIL upto 365 Day CP Index-A	23.01%	16.81%
	CRISIL AAA up to 1 Year Short Term Bond Index	16.18%	16.18%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AAA Medium Term Bond Index	35.81%	35.81%
	CRISIL Short Term Gilt Index	15.00%	15.00%

CRISIL Short Duration Fund BII Index	CRISIL upto 365 Day CD index-A	1.04%	2.60%
	CRISIL upto 365 Day CP Index-A	5.45%	3.89%
	CRISIL upto 365 Day CD index-B	2.74%	6.86%
	CRISIL upto 365 Day CP Index-B	14.41%	10.29%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.61%	3.61%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	35.74%	35.74%
	CRISIL AAA Medium Term Bond Index	19.01%	19.01%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Short Duration Fund CII Index	CRISIL upto 365 Day CD index-B	1.00%	2.52%
	CRISIL upto 365 Day CP Index-B	5.30%	3.78%
	CRISIL upto 365 Day CD Index-C	1.00%	2.48%
	CRISIL upto 365 Day CP Index-C	5.20%	3.72%
	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4.00%	4.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Medium Term Bond Index	11.40%	11.40%
	CRISIL A Short Term Bond Index	51.10%	51.10%
	CRISIL A Medium To Long Term Bond Index	1.00%	1.00%
	CRISIL AA and AA+ Medium Term Bond Index	1.00%	1.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Medium Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	5.00%	5.00%

	CRISIL AAA Medium Term Bond Index	80.00%	80.00%
	CRISIL Short Term Gilt Index	15.00%	15.00%
CRISIL Medium Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	3.00%	3.00%
	CRISIL AAA Medium Term Bond Index	41.00%	41.00%
	CRISIL AA and AA+ Long Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ Medium Term Bond Index	41.00%	41.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
	CRISIL Medium Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	1.00%
CRISIL AAA Medium Term Bond Index		5.00%	5.00%
CRISIL AA and AA+ Long Term Bond Index		1.00%	1.00%
CRISIL AA Medium Term Bond Index		33.00%	33.00%
CRISIL AA+ Medium Term Bond Index		1.00%	1.00%
CRISIL AA- Long Term Bond Index		9.00%	9.00%
CRISIL AA- Medium Term Bond Index		30.00%	30.00%
CRISIL A Medium To Long Term Bond Index		10.00%	10.00%
CRISIL Short Term Gilt Index		10.00%	10.00%
CRISIL Medium to Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%	22.00%
	CRISIL Medium Term Gilt Index	50.00%	50.00%
CRISIL Medium to Long Duration Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	42.00%	42.00%
	CRISIL Medium Term Gilt Index	10.00%	10.00%

CRISIL Medium to Long Duration Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA Long Term Bond Index	50.00%	50.00%
	CRISIL AA- Long Term Bond Index	24.00%	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%	10.00%
	CRISIL Medium Term Gilt Index	10.00%	10.00%
CRISIL Long Duration Fund AIII Index	CRISIL AAA Long Term Bond Index	51.00%	51.00%
	CRISIL Long Term Gilt Index	49.00%	49.00%
CRISIL Credit Risk Fund CII Index	CRISIL AAA Short Term Bond Index	5.00%	5.00%
	CRISIL AA+ Short Term Bond Index	25.00%	25.00%
	CRISIL AA Short Term Bond Index	3.00%	3.00%
	CRISIL AA- Short Term Bond Index	28.00%	28.00%
	CRISIL A Short Term Bond Index	29.00%	29.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Credit Risk Fund CIII Index	CRISIL AAA Medium Term Bond Index	5.00%	5.00%
	CRISIL AA+ Medium Term Bond Index	25.00%	25.00%
	CRISIL AA Medium Term Bond Index	11.00%	11.00%
	CRISIL AA- Medium Term Bond Index	30.00%	30.00%
	CRISIL A Medium to Long Term Bond Index	19.00%	19.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Corporate Bond Fund BII Index	CRISIL AAA 1 to 3 Year Short Term Bond Index	17.00%	17.00%
	CRISIL AA+ Short Term Bond Index	68.00%	68.00%
	CRISIL AA Short Term Bond Index	5.00%	5.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Corporate Bond Fund BIII Index	CRISIL AAA Medium Term Bond Index	10.50%	10.50%

	CRISIL AA+ Medium Term Bond Index	77.00%	77.00%
	CRISIL AA Medium Term Bond Index	2.50%	2.50%
	CRISIL Short Term Gilt Index	10.00%	10.00%
CRISIL Dynamic Bond Fund AIII Index	CRISIL AAA Long Term Bond Index	28.00%	28.00%
	CRISIL AAA Medium Term Bond Index	22.00%	22.00%
	CRISIL Dynamic Gilt Index	50.00%	50.00%
CRISIL Dynamic Bond Fund BIII Index	CRISIL AAA Long Term Bond Index	27.00%	27.00%
	CRISIL AAA Medium Term Bond Index	8.00%	8.00%
	CRISIL AA and AA+ Long Term Bond Index	13.00%	13.00%
	CRISIL AA and AA+ Medium Term Bond Index	42.00%	42.00%
	CRISIL Dynamic Gilt Index	10.00%	10.00%
CRISIL Dynamic Bond Fund CIII Index	CRISIL AAA Long Term Bond Index	4.00%	4.00%
	CRISIL AAA Medium Term Bond Index	1.00%	1.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA Long Term Bond Index	50.00%	50.00%
	CRISIL AA- Long Term Bond Index	24.00%	24.00%
	CRISIL A Medium to Long Term Bond Index	10.00%	10.00%
	CRISIL Dynamic Gilt Index	10.00%	10.00%
CRISIL Money Market Fund AI Index	CRISIL upto 365 Day CD index-A	11.00%	30.00%
	CRISIL upto 365 Day CP Index-A	64.00%	45.00%
	CRISIL 91 Day T-Bill Index	25.00%	25.00%
CRISIL Money Market Fund BI Index	CRISIL upto 365 Day CD index-A	5.00%	21.00%
	CRISIL upto 365 Day CP Index-A	30.00%	14.00%
	CRISIL upto 365 Day CD index-B	6.00%	16.00%
	CRISIL upto 365 Day CP Index-B	34.00%	24.00%
	CRISIL Composite T-Bill Index	25.00%	25.00%
CRISIL Money Market Fund CI Index	CRISIL upto 365 Day CD index-A	1.00%	2.00%
	CRISIL upto 365 Day CP Index-A	4.00%	3.00%
	CRISIL upto 365 Day CD index-B	1.00%	1.20%

	CRISIL upto 365 Day CP Index-B	2.00%	1.80%
	CRISIL upto 365 Day CD Index-C	10.00%	28.80%
	CRISIL upto 365 Day CP Index-C	62.00%	43.20%
	CRISIL Composite T-Bill Index	20.00%	20.00%
CRISIL Ultra Short Duration Fund AI Index	CRISIL upto 365 Day CD index-A	9.00%	23.60%
	CRISIL upto 365 Day CP Index-A	50.00%	35.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	31.00%	31.00%
CRISIL Ultra Short Duration Fund BI Index	CRISIL upto 365 Day CD index-A	5.10%	13.72%
	CRISIL upto 365 Day CP Index-A	29.20%	20.58%
	CRISIL upto 365 Day CD index-B	5.00%	13.32%
	CRISIL upto 365 Day CP Index-B	28.30%	19.98%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AAA up to 1 Year Short Term Bond Index	5.00%	5.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	17.40%	17.40%
CRISIL Ultra Short Duration Fund CI Index	CRISIL upto 365 Day CD index-A	1.00%	3.20%
	CRISIL upto 365 Day CP Index-A	7.00%	4.80%
	CRISIL upto 365 Day CD index-B	1.00%	1.20%
	CRISIL upto 365 Day CP Index-B	2.00%	1.80%
	CRISIL upto 365 Day CD Index-C	10.00%	27.60%
	CRISIL upto 365 Day CP Index-C	59.00%	41.40%
	CRISIL Composite T-Bill Index	10.00%	10.00%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10.00%	10.00%

\$ Rounded off to nearest integer

In order to obviate a drift in the duration profile, there will be fixed duration bands for a few indices. If in a particular month the duration of any of these indices drifts beyond the mentioned range, rule-based intervention would be made.

These indices and their relevant duration bands are as follows:

Index	Fixed Macaulay Duration Range
CRISIL Ultra Short Term Debt Index	0.28 – 0.48

CRISIL Low Duration Debt Index	0.58 – 0.90
CRISIL Short Term Bond Fund Index	1.60 – 2.40
CRISIL Medium Term Debt Index	3.30 – 3.80
CRISIL Medium To Long Term Debt Index	4.60 - 6.30

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

Features and Methodology

CRISIL AAA/AA+/AA/AA- rated and Banking/ PSU Credit Indices

Features

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

Maturity Buckets:

AAA/AA+/AA/AA- rated indices

1. Long Term: Securities with residual maturity greater than 5 years
2. Medium Term: Securities with residual maturity between 3 to 5 years
3. Short Term: Securities with residual maturity up to 3 years

For Banking/ PSU Indices

1. Short Term: Securities with residual maturity up to 3 years
2. Medium to Long Term: Securities with residual maturity greater than 3 years

Key Characteristics

- **Rich history:** CRISIL AAA rated bond indices have inception date of March 31, 2002. Thus the indices have been in existence for over a decade and have seen multiple interest rate cycles
- **Liquidity:** The indices seeks to capture the movement of a portfolio comprising liquid AAA/AA+/AA/AA- rated corporate bonds, thereby ensuring appropriate market representation
- **Replicability:** The indices constituents are valued on a daily basis. This lends the indices a realistic approach by having the valuations close to market levels.

Methodology

- Top 12* issuers subject to buffers are identified by using a consistent liquidity score based on the following parameters analysed for the previous one quarter:
 - Volume traded: 70%
 - No of days traded: 15%
 - No of trades: 15%

- A buffer is the rank up to which an issuer which was a part of the index for the previous quarter but has a liquidity score lower than top n issuers (where n is maximum number of issuers that can be a part of index) in the current quarter would continue to be the part of the index. This means that even if the rank of a particular issuer deteriorates to the buffer rank it will not be sold from the index. A buffer of rank 15 would be used for all the indices having 12 securities, during issuer selection. Apart from applying buffers, the following conditions will always be met:
 - The issuers with Ranks 1 to 3 would compulsorily form a part of the index.
 - If an issuer is a part of top n issuers but ignored due to buffers for 3 consecutive quarters, the same will be considered if it appears in top n for the 4th quarter.

**Upto 12 Issuers will be selected*

- Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- The weights to the eligible bonds are allocated on the basis Amount outstanding of issuer
- Most liquid bond for each of the shortlisted issuers is selected
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- The index constituents are valued on a daily basis using CRISIL Valuations
- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds
- For Banking/ PSU indices Basel III compliant additional tier 1 bonds are included as a part of selection universe.
- For Banking/ PSU indices bonds with security level rating below AA will be excluded.
- For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:
 - Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)
 - Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.
- The index is rebalanced on the 1st business day of every quarter.

CRISIL A rated Credit Indices

Features

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

Maturity Buckets:

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

Key Characteristics

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

Methodology

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

Impact Cost & Rating Downgrade for Bond Indices

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

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

Examples:

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

For instance, if there is a rating downgrade in January or February, it will be removed at the end of March, whereas if there is a rating downgrade in March, it will be removed at the end of April. However, such an issuer will be considered to be a part of the index that represents the rating bucket to which it is downgraded in the April rebalancing (next quarter rebalancing)

- In case of rating upgrade mid quarter, the issuer is removed from the index without any replacement by the end of the month in which it is identified as rating upgrade. The weight of the remaining securities is recalculated accordingly.
- In case of quarter rebalancing, after rollover notice issued to the market, if a new issuer which is not a part of previous rebalancing is downgraded beyond the criteria of the index, then the same is removed immediately with the replacement of the next best liquid issuer. If any issuer is upgraded beyond the criteria of the index post the issuance of the rollover notice then the same is removed immediately with the replacement of the next best liquid issuer.

CRISIL Gilt Indices

Features and Characteristics

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

Key Characteristics

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

Methodology

- Trading pattern of government securities analysed during previous quarter with security rebalancing on monthly basis.
- Consistent Liquidity Scores assigned to each security on the basis of:
 - Volumes traded (70%)
 - Days Traded (15%)
 - Number of Trades (15%)
- Top n securities (n defined in the table below) on the basis of Consistent Liquidity Score eligible to be part of the index subject to buffers

Index	No of securities (n)	Residual maturity criteria
CRISIL Long Term Gilt Index	8	Greater than 10 years
CRISIL Medium Term Gilt Index	8	Greater than 5 to and up to 10 year
CRISIL Short Term Gilt Index	8	Up to 5 years
CRISIL Composite Gilt Index	9	Top 3 securities each from long, medium and short term bucket
CRISIL Dynamic Gilt Index	12	NA

- A buffer is the rank up to which a security which was a part of the index for the previous month but has a liquidity score lower than top n securities in the current month would continue to be the part of the index. This means that even if the rank of a particular security deteriorates to the buffer rank it will not be sold from the index.

The buffers to be used for each index would be as follows:

Index	No of securities (n)	Buffer
CRISIL Long Term Gilt Index	8	11
CRISIL Medium Term Gilt Index	8	11
CRISIL Short Term Gilt Index	8	11
CRISIL Composite Gilt Index	3 each from long, medium and short term bucket	6 each from long, medium and short term bucket

- Apart from applying buffers, the following conditions will always be met:
 - The security with Rank 1 would compulsorily form a part of the index.
 - If a security is a part of top n securities but ignored due to buffers for 3 consecutive months, the same will be considered if it appears in top n for the 4th month.
 - The 10 year benchmark government security forming a part of CRISIL 10 Year Gilt Index will automatically replace the least liquid security and form a part (if not already a part) of all the eligible liquidity based gilt indices.

- Weights to eligible securities will be based on Amount outstanding
- Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds) and Floating rate bonds kept out of the purview of the selection process since these are quasi government bonds
- At reconstitution, an impact cost of 3 bps is incorporated to incoming and outgoing government securities.

CRISIL Broad Based Gilt Indices

Features and Characteristics

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

Key Characteristics

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

Methodology

- All the Government securities outstanding as of previous month with amount outstanding greater than or equal to Rs.3000 crores will be the part of respective indices based on the residual maturity criteria as mentioned below:-

Index	Residual maturity criteria
CRISIL Broad Based Long Term Gilt Index	Greater than 10 years
CRISIL Broad Based Medium Term Gilt Index	Greater than 5 to and up to 10 year
CRISIL Broad Based Short Term Gilt Index	Up to 5 years
CRISIL Broad Based Gilt Index	Securities across maturities

- While eligible securities are added to the index no security is removed till the time it ceases to meet the residual maturity criteria
- Indices will be rebalanced on monthly basis.
- Weights to eligible securities will be based on Amount outstanding
- Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds) and Floating rate bonds kept out of the purview of the selection process since these are quasi government bonds

Weighing Approach/Methodology

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

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

CRISIL 10 Year Gilt Index

About the Index

CRISIL 10 Year Gilt Index seeks to track the performance of the on-the-run 10 year benchmark government security

Features and Characteristics

- Base date for the index: September 01, 2001
- Total Return Index seeking to capture coupon and price return of the on-the-run 10-year benchmark government security
- Index marked to market on a daily basis using CRISIL Gilt Valuations
- Fully invested at all points of time with no cash component

Key Characteristics

- **Rich history:** CRISIL 10 Year Gilt Index has an inception date of September 01, 2001. Thus the index has been in existence for over a decade and seen multiple interest rate cycles
- **Replicability:** The index seeks to track the movement of the most actively traded government security in the market

Methodology

- The on-the-run 10 year government security is considered as the 10 year benchmark security
- Amount outstanding of new security should be minimum of Rs. 24,000 Crore
- The average traded volume of new security as a percentage of old, during last 7 working days, should be a minimum of 50%
- Index computed on daily basis using the gross price return of 10 year benchmark government security and its coupon cash flow return

Historical Benchmarks used in the Index

ISIN	Benchmark Security Name	Maturity	From	To
IN0020000116	11.50% CGL 2011	24-Nov-11	1-Sep-01	31-Jan-02
IN0020000066	11.03% CGL 2012	18-Jul-12	1-Feb-02	19-May-02
IN0020020056	07.40% CGL 2012	3-May-12	20-May-02	31-Dec-02
IN0020010032	09.81% CGL 2013	30-May-13	1-Jan-03	31-Aug-03
IN0020020122	07.27% CGL 2013	3-Sep-13	1-Sep-03	31-Dec-03
IN0020020049	07.37% CGL 2014	16-Apr-14	1-Jan-04	31-Dec-04
IN0020020130	07.38% CGL 2015	3-Sep-15	1-Jan-05	12-Apr-06

ISIN	Benchmark Security Name	Maturity	From	To
IN0020060219	07.59% CGL 2016	12-Apr-16	13-Apr-06	1-Jan-07
IN0020010107	08.07% CGL 2017	15-Jan-17	2-Jan-07	18-Jul-07
IN0020020031	07.49% CGL 2017	16-Apr-17	19-Jul-07	4-Sep-07
IN0020070010	07.99% CGL 2017	9-Jul-17	5-Sep-07	21-Apr-08
IN0020080019	08.24% CGL 2018	22-Apr-18	22-Apr-08	12-Feb-09
IN0020080068	06.05% CGL 2019 FEB	2-Feb-19	13-Feb-09	13-Jul-09
IN0020090042	06.90% CGL 2019	13-Jul-19	14-Jul-09	2-Nov-09
IN0020020171	06.35% CGL 2020	2-Jan-20	3-Nov-09	9-May-10
IN0020100015	07.80% CGL 2020	3-May-20	10-May-10	10-Apr-11
IN0020110022	07.80% CGL 2021	11-Apr-21	11-Apr-11	7-Nov-11
IN0020110030	08.79% CGL 2021	8-Nov-21	8-Nov-11	1-Jul-12
IN0020120013	08.15% CGL 2022	11-Jun-22	2-Jul-12	24-Jun-13
IN0020130012	07.16% CGL 2023	20-May-23	25-Jun-13	15-Dec-13
IN0020130061	08.83% GS 2023	25-Nov-23	16-Dec-13	10-Aug-14
IN0020140045	08.40% GS 2024	28-Jul-24	11-Aug-14	21-Jun-15
IN0020150036	07.72% GS 2025	25-May-25	22-Jun-15	8-Feb-16
IN0020150093	07.59% GS 2026	11-Jan-26	9-Feb-16	4-Oct-16
IN0020160035	06.97% GS 2026	6-Sep-26	5-Oct-16	19-Jun-17
IN0020170026	06.79% GS 2027	15-May-27	20-Jun-17	1-Feb-18
IN0020170174	07.17% CGL 2028	8-Jan-28	2-Feb-18	4-Mar-19
IN0020180454	7.26% GS 2029	14-Jan-29	5-Mar-19	17-Nov-19
IN0020190362	06.45% CGL 2029	7-Oct-29	18-Nov-19	14-Jun-20
IN0020200070	5.79% GS 2030	11-May-30	15-Jun-20	24-Aug-20
IN0020200153	5.77% GS 2030	3-Aug-30	25-Aug-20	18-Jan-20
IN0020200294	5.85% GS 2030	1-Dec-30	19-Jan-21	26-Jul-21
IN0020210095	6.10% GS 2031	12-Jul-31	27-Jul-21	07-Feb-22
IN0020210244	6.54% GS 2032	17-Jan-2032	08-Feb-22	11-Sep-22
IN0020220060	07.26% CGL 2032	22-Aug-32	12-Sep-22	Till Date

CRISIL T-Bill Indices

Features and Characteristics

- Indices seeks to capture the return of the most recently issued on the run securities

Index	Base Date	Underlying Security
CRISIL 91 Day T-Bill Index	01- Jan -1995	'on-the-run' 91 Day T-Bill
CRISIL 182 Day T-Bill Index	31- Mar-2002	'on-the-run' 182 Day T-Bill
CRISIL 1 Year T-Bill Index	01-Jan -1995	'on-the-run' 364 Day T-Bill
CRISIL 1 Month T-Bill Index	31-Mar-2002	security with residual maturity 27-36 days
CRISIL 2 Month T-Bill Index	31-Mar-2002	security with residual maturity 55-64 days

- Indices are valued on a daily basis using CRISIL T-bill Valuation
- Fully invested at all points of time with no cash component

Key Characteristics

- **Rich history:** CRISIL T-bill Indices have history of over fifteen years and have seen multiple interest rate cycles
- **Replicability:** The Indices are marked to market on a daily basis. This lends the index a realistic approach by having the valuations close to market levels.

Methodology

- For CRISIL 91 Day T-Bill Index, CRISIL 182 Day T-Bill Index and CRISIL 1 Year T-Bill Index, the most recently issued 91 Day T-Bill, 182 Day T-Bill and 364 Day T-Bill is considered as the constituent for the index respectively.
- For CRISIL 1 Month T-bill Index and CRISIL 2 Month T-bill Index, already issued T-Bill with highest residual maturity in the maturity bucket- 27-36 days and 55-64 days is considered as the constituent for the index respectively.
- The index is rebalanced every week on the day of allotment of the 91 Day T- Bill
- On a daily basis, the return for the index is computed using market returns due to change in price of the security in addition to the holding period return

CRISIL SDL Index

Features and Characteristics

- Total Return Index seeking to capture coupon and price return of the underlying portfolio.

- Index constituents valued on a daily basis using CRISIL SDL Valuations.
- Index constituents are rebalanced on a fortnightly basis.
- Tracks the 10-Year residual maturity segment.

Key Characteristics

- **Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid SDL Bonds by using appropriate market representation.
- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels.

Methodology

- Top 12 states are selected based on issuances in the previous financial year.
- Most recently issued securities of the selected states are eligible to be part of the index.
- The securities in the index are rebalanced on a fortnightly basis on the basis of issuances during the previous fortnight.
- **Weights allocation:** Weights to be calculated at issuer level based on issuances in the previous financial year and would be revised annually.
- UDAY bonds are kept out of the purview of the selection process.
- At reconstitution, an impact cost of 3 bps is incorporated to the incoming and outgoing securities.

CRISIL CD Indices

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents a maximum of top 10 CD issuers

Key Characteristics

- **Representation:** The indices represents the performance of CDs across residual maturities issued by various banks, thereby seeking to represent the CD market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels.

Methodology

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

- Maturity Buckets:

Index	Residual maturity (Days) as on effective date
CRISIL 1 Month CD Index	15 to 30
CRISIL 2 Month CD Index	35 to 60
CRISIL 3 Month CD Index	67 to 91
CRISIL 6 Month CD Index	135 to 185
CRISIL 1 Year CD Index	300 to 365

CRISIL CP Index

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents a maximum of top 18 CP issuers

Key Characteristics

- **Representation:** The indices represents the performance of CPs across residual maturities issued by various entities across sectors, thereby seeking to represent the CP market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels.

Methodology

- Based on the residual maturity criteria and rating, firstly 5 sectors based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified. 6 sectors can be selected in case financial services and HFC sectors both are picked in phase 1. In case the number of securities shortlisted using primary, secondary trades and holdings + outstanding data in phase 1 falls short of minimum no. of sectors or issuers in order to meet cap requirements, then the remaining issuers are identified from the existing portfolio (except for 1 Month CP Index). Sectors and issuers are shortlisted based on higher residual maturity.
- For each sector, top issuers (up to 3) in each sector will be identified. The identification of issuers will be based on the size of issuance (in case of primary market data), size of traded volume (in case of secondary market data) and higher residual maturity (in case of MF holdings data). One security (except for floating

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

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

Index	Residual maturity (Days) as on effective date
CRISIL 1 month CP Index	15 to 30
CRISIL 2 month CP Index	35 to 60
CRISIL 3 month CP Index	67 to 91
CRISIL 6 month CP Index	135 to 185
CRISIL 1 Year CP Index	300 to 365

CRISIL Up To 91-Day CP Index

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents CP securities with maturity less than 91 days

Key Characteristics

- **Representation:** The indices represents the performance of CPs having residual maturities less than 91 days issued by various entities across sectors, thereby seeking to represent the CP market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels. The index is a buy and hold type index, securities are not sold

out of the index, they mature in the index and on maturity the amount will be invested in TREPS.

Methodology

- Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified.
- Issuers having long term conservative rating of AAA/AA+/AA only will be considered.
- Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.
- For each issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.
- The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.
- The sector weights would be in close compliance with the restrictions prescribed by the regulator.
- Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added
- Below table summarizes the residual maturity criteria of CP buckets in the Up To 91-Day CP Index

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

CRISIL Up To 91-Day CD Index

Features

- The indices seeks to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation
- Index portfolio represents CD securities with maturity less than 91 days

Key Characteristics

- **Representation:** The indices represents the performance of CDs having residual maturities less than 91 days issued by various Banks, thereby seeking to represent the CD market
- **Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels. The index is a buy and hold type index, securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS

Methodology

- Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified.
- Issuers having long term conservative rating of AAA/AA+/AA only will be considered.
- For each issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.
- The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.
- Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added
- Below table summarizes the residual maturity criteria of CD buckets in the Up To 91-Day CD Index

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

CRISIL FPI Index

Features

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Base date for the Index : August 31, 2011
- Index portfolio marked-to-market on a daily basis using CRISIL Gilt and Bond valuations
- Derived index from the following sub-indices
 - CRISIL Composite Gilt Index
 - CRISIL AAA Long Term Bond Index
 - CRISIL AAA Medium Term Bond Index
 - CRISIL AAA Short Term Bond Index
 - CRISIL AA and AA+ Long Term Bond Index
 - CRISIL AA and AA+ Medium Term Bond Index
 - CRISIL AA and AA+ Short Term Bond Index

Key Characteristics

- **Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid government and corporate securities by using appropriate market representation
- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to the market levels

Methodology

- Weights for the broad categories of Corporate Bonds and G-Sec are to be based on the FPI investment limits on these categories which shall be reviewed monthly. In case there is change in limits for FPI Investments mid-month, the same will be reflected in the next month's rebalancing.
- Weights within each residual maturity category of corporate debt (shall be split between AAA, AA, AA+ rated issuers) and government securities will be based on issuance pattern for these categories in the previous calendar year and shall be reviewed annually.
- Index valued on a daily basis using CRISIL Valuation services
- Both INR and USD versions of the index series will be constructed.

CRISIL AAA/AA & AA+ FMP Index

Features

- Base Date for the Index: 4th April 2021
- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations
- Index constituents are held till maturity

Key Characteristics

- **Liquidity:** The indices seeks to capture the movement of a portfolio comprising liquid AAA/AA+/AA rated corporate bonds, thereby ensuring appropriate market representation
- **Replicability:** The indices constituents are valued on a daily basis. This lends the indices a realistic approach by having the valuations close to market levels.

Maturity Buckets:

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

Methodology

- Up-to top 12 issuers are identified at the inception by using a consistent liquidity score based on the following parameters analysed :
 - Volume traded: 70%
 - No of days traded: 15%
 - No of trades: 15%
- The index will be held till maturity and no rebalancing will be done mid period.
- The security of the selected issuers with residual maturity between 3 - 3.5 years would be selected to be a part of the index
- The weights to the securities are allocated on the basis amount outstanding of issuer
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- The index constituents are valued on a daily basis using CRISIL Valuations
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- In case of rating downgrade, the index will hold the security till its maturity and not rebalance it.

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

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

CRISIL SDL FMP Index

Features:

- Base Date for the Index: 4th April 2021
- Total Return Index seeking to capture coupon and price return of the underlying portfolio.
- Index constituents valued on a daily basis using CRISIL SDL Valuations.
- Index constituents are held till maturity.

Key Characteristics:

- **Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid SDL Bonds by using appropriate market representation.
- **Replicability:** The index constituents are valued on a daily basis. This lends the index a realistic approach by having the valuations close to market levels.

Maturity Buckets:

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

Methodology :

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

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

CRISIL Composite FMP Index

Features :

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

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

Maturity Buckets:

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

Objective:

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

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

CRISIL Hybrid FMP Index

Features

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

Maturity Buckets:

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

Objective:

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

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

CRISIL-IBX Gilt Index – April 2026

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

Asset Allocation

- **Government Bonds: 100%**

Features

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

Key Characteristics

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

Methodology

Security Selection:

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

Weighing Approach:

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

Rebalancing and review:

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

Portfolio as on 22 September, 2022

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

Portfolio as on 01 October 2022

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

Index Computation Formula

Calculation formulae:

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

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

Index Restatement Policy

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

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

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

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

CRISIL Indices – Cessation Policy

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

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

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

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

Managing Uncertain Events

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

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

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

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

Market Feedback

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

Limitation

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

Criteria Review and New Product Launch

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

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

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

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

Dissemination of Indices

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

The timeline for deliverables are as follows:

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

Rebalancing Calendar

Month	Securities	Effective Date
January	Gilt	3 rd January 2022
	SDL	3 rd January 2022
	CP-CD	3 rd January 2022
	Bonds	3 rd January 2022
	FORTNIGHT	
	SDL	17 th January 2022
	CP-CD	17 th January 2022
February	Gilt	1 st February 2022
	SDL	1 st February 2022
	CP-CD	1 st February 2022
	Bonds	1 st February 2022
	FORTNIGHT	
	SDL	15 th February 2022
	CP-CD	15 th February 2022
March	Gilt	2 nd March 2022
	SDL	2 nd March 2022
	CP-CD	2 nd March 2022
	Bonds	2 nd March 2022
	FORTNIGHT	
	SDL	15 th March 2022
	CP-CD	15 th March 2022
April	Gilt	4 th April 2020
	SDL	4 th April 2020
	CP-CD	4 th April 2020
	Bonds	4 th April 2020
	FORTNIGHT	
	SDL	18 th April 2022
	CP-CD	18 th April 2022
May	Gilt	2 nd May 2022
	SDL	2 nd May 2022
	CP-CD	2 nd May 2022
	Bonds	2 nd May 2022
	FORTNIGHT	
	SDL	17 th May 2022
	CP-CD	17 th May 2022
June	Gilt	1 st June 2022
	SDL	1 st June 2022
	CP-CD	1 st June 2022
	Bonds	1 st June 2022
	FORTNIGHT	
	SDL	15 th June 2022
	CP-CD	15 th June 2022

Month	Securities	Effective Date
July	Gilt	1 st July 2022
	SDL	1 st July 2022
	CP-CD	1 st July 2022
	Bonds	1 st July 2022
	FORTNIGHT	
	SDL	15 th July 2022
	CP-CD	15 th July 2022
August	Gilt	1 st August 2022
	SDL	1 st August 2022
	CP-CD	1 st August 2022
	Bonds	1 st August 2022
	FORTNIGHT	
	SDL	17 th August 2022
	CP-CD	17 th August 2022
September	Gilt	1 st September 2022
	SDL	1 st September 2022
	CP-CD	1 st September 2022
	Bonds	1 st September 2022
	FORTNIGHT	
	SDL	15 th September 2022
	CP-CD	15 th September 2022
October	Gilt	3 rd October 2022
	SDL	3 rd October 2022
	CP-CD	3 rd October 2022
	Bonds	3 rd October 2022
	FORTNIGHT	
	SDL	17 th October 2022
	CP-CD	17 th October 2022
November	Gilt	1 st November 2022
	SDL	1 st November 2022
	CP-CD	1 st November 2022
	Bonds	1 st November 2022
	FORTNIGHT	
	SDL	15 th November 2022
	CP-CD	15 th November 2022
December	Gilt	1 st December 2022
	SDL	1 st December 2022
	CP-CD	1 st December 2022
	Bonds	1 st December 2022
	FORTNIGHT	
	SDL	15 th December 2022
	CP-CD	15 th December 2022

Risk-o-meter as on 30th November 2022

Sr. No.	List of Indices	Riskometer Score	Riskometer
1	CRISIL 1 Year CD Index	2.80	Moderate
2	CRISIL 1 Year CP Index	3.81	Moderately High
3	CRISIL 1 Year T-Bill Index	1.33	Low to Moderate
4	CRISIL 10 Year Gilt Index	2.67	Moderate
5	CRISIL 182 Day T-Bill Index	1.00	Low
6	CRISIL 2 Month CD Index	2.80	Moderate
7	CRISIL 2 Month CP Index	3.80	Moderately High
8	CRISIL 3 Month CD Index	2.40	Moderate
9	CRISIL 3 Month CP Index	3.40	Moderately High
10	CRISIL 6 Month CD Index	3.30	Moderately High
11	CRISIL 6 Month CP Index	4.00	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	6.94	Very High
14	CRISIL A Medium to Long Term Bond Index	7.43	Very High
15	CRISIL A Short Term Bond Index	6.88	Very High
16	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3.21	Moderately High
17	CRISIL AA and AA+ Long Term Bond Index	3.77	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.56	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.36	Moderately High
20	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.38	Moderately High
21	CRISIL AA Long Term Bond Index	4.37	High
22	CRISIL AA- Long Term Bond Index	4.82	High
23	CRISIL AA Medium Term Bond Index	3.91	Moderately High
24	CRISIL AA- Medium Term Bond Index	4.98	High
25	CRISIL AA Short Term Bond Index	4.00	Moderately High
26	CRISIL AA- Short Term Bond Index	4.86	High
27	CRISIL AA+ Long Term Bond Index	3.44	Moderately High

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
28	CRISIL AA+ Medium Term Bond Index	3.14	Moderately High
29	CRISIL AA+ Short Term Bond Index	2.85	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	2.47	Moderate
33	CRISIL AAA Short Term Bond Index	1.81	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.47	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.41	Moderate
36	CRISIL Composite AA Long Term Bond Index	4.05	High
37	CRISIL Composite AA Medium Term Bond Index	3.88	Moderately High
38	CRISIL Composite AA Short Term Bond Index	3.74	Moderately High
39	CRISIL Composite Bond Fund Index	2.55	Moderate
40	CRISIL Composite CD Index	2.72	Moderate
41	CRISIL Composite CP Index	3.56	Moderately High
42	CRISIL Composite Credit Risk Index	3.81	Moderately High
43	CRISIL Composite Gilt Index	2.65	Moderate
44	CRISIL Composite T-Bill Index	1.09	Low to Moderate
45	CRISIL Corporate Bond Composite Index	2.47	Moderate
46	CRISIL Dynamic Debt Index	2.65	Moderate
47	CRISIL Dynamic Gilt Index	2.65	Moderate
48	CRISIL FPI Index	2.66	Moderate
49	CRISIL Liquid Fund Index	1.41	Low to Moderate
50	CRISIL Long Term Corporate Bond Index	2.86	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	2.70	Moderate
54	CRISIL Medium Term Corporate Bond Index	2.57	Moderate
55	CRISIL Medium Term Credit Risk Index	3.70	Moderately High
56	CRISIL Medium Term Debt Index	2.59	Moderate
57	CRISIL Medium Term Gilt Index	2.67	Moderate
58	CRISIL Medium To Long Term Banking Debt Index	3.63	Moderately High
59	CRISIL Medium To Long Term Debt Index	2.74	Moderate

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
60	CRISIL Medium to Long Term PSU Debt Index	2.67	Moderate
61	CRISIL Money Market Index	2.69	Moderate
62	CRISIL Money Market Index-Insurance	2.03	Moderate
63	CRISIL Overnight Fund AI Index	1.00	Low
64	CRISIL Short Term Bond Fund Index	2.42	Moderate
65	CRISIL Short Term Corporate Bond Index	2.00	Low to Moderate
66	CRISIL Short Term Credit Risk Index	3.57	Moderately High
67	CRISIL Short Term Gilt Index	2.30	Moderate
68	CRISIL Short Term PSU Debt Index	1.67	Low to Moderate
69	CRISIL Ultra Short Term Debt Index	2.87	Moderate
70	CRISIL Up to 91-Day CD Index	1.13	Low to Moderate
71	CRISIL Up to 91-Day CP Index	1.97	Low to Moderate
72	CRISIL upto 91 Day CP Index-A	1.52	Low to Moderate
73	CRISIL upto 91 Day CD Index-A	1.25	Low to Moderate
74	CRISIL upto 91 Day CD Index-B	2.29	Moderate
75	CRISIL upto 91 Day CP Index-B	2.37	Moderate
76	CRISIL upto 365 Day CD index-A	1.51	Low to Moderate
77	CRISIL upto 365 Day CP Index-A	1.78	Low to Moderate
78	CRISIL upto 365 Day CD index-B	2.84	Moderate
79	CRISIL upto 365 Day CP Index-B	2.71	Moderate
80	CRISIL upto 365 Day CD Index-C	5.45	Very High
81	CRISIL upto 365 Day CP Index-C	4.40	High
82	CRISIL Short Term Banking Debt Index	2.50	Moderate
83	CRISIL 1 Month CD Index	2.90	Moderate
84	CRISIL 1 Month CP Index	3.34	Moderately High
85	CRISIL 10 Year SDL Index	2.67	Moderate
86	CRISIL 1 Month T-bill Index	1.00	Low
87	CRISIL 2 Month T-bill Index	1.00	Low
88	CRISIL Gilt 2027 Index	2.33	Moderate
89	CRISIL Gilt 2028 Index	2.67	Moderate
90	CRISIL Arbitrage Index	0.42	Low
91	CRISIL Equity Savings Index	3.10	Moderately High
92	CRISIL Hybrid 35+65 - Aggressive Index	5.29	Very High

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
93	CRISIL Hybrid 85+15 - Conservative Index	3.19	Moderately High
94	CRISIL Short Term Debt Hybrid 60+40 Fund Index	4.17	High
95	CRISIL Short Term Debt Hybrid 75+25 Fund Index	3.52	Moderately High
96	CRISIL Hybrid 50+50 - Moderate Index	4.67	High
97	CRISIL Hybrid 65+35 - Conservative Index	4.03	High
98	CRISIL Hybrid 25+75 - Aggressive Index	5.71	Very High
99	CRISIL Hybrid 75+25 - Conservative Index	3.61	Moderately High
100	CRISIL Liquid Fund AI Index	1.27	Low to Moderate
101	CRISIL Liquid Fund BI Index	1.60	Low to Moderate
102	CRISIL Low Duration Fund AI Index	1.65	Low to Moderate
103	CRISIL Low Duration Fund BI Index	2.28	Moderate
104	CRISIL Low Duration Fund CI Index	4.00	High
105	CRISIL Short Duration Fund AII Index	2.03	Moderate
106	CRISIL Short Duration Fund BII Index	2.73	Moderate
107	CRISIL Short Duration Fund CII Index	5.22	Very High
108	CRISIL Medium Duration Fund AIII Index	2.46	Moderate
109	CRISIL Medium Duration Fund BIII Index	2.97	Moderate
110	CRISIL Medium Duration Fund CIII Index	4.41	High
111	CRISIL Medium to Long Duration Fund AIII Index	2.66	Moderate
112	CRISIL Medium to Long Duration Fund BIII Index	3.20	Moderately High
113	CRISIL Medium to Long Duration Fund CIII Index	4.52	High
114	CRISIL Long Duration Fund AIII Index	2.73	Moderate
115	CRISIL Credit Risk Fund CII Index	4.51	High
116	CRISIL Credit Risk Fund CIII Index	4.48	High
117	CRISIL Corporate Bond Fund BII Index	2.68	Moderate
118	CRISIL Corporate Bond Fund BIII Index	3.00	Moderately High
119	CRISIL Dynamic Bond Fund AIII Index	2.65	Moderate
120	CRISIL Dynamic Bond Fund BIII Index	3.20	Moderately High
121	CRISIL Dynamic Bond Fund CIII Index	4.52	High
122	CRISIL Money Market Fund AI Index	1.50	Low to Moderate
123	CRISIL Money Market Fund BI Index	1.95	Low to Moderate
124	CRISIL Money Market Fund CI Index	3.86	Moderately High

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
125	CRISIL Ultra Short Duration Fund AI Index	1.55	Low to Moderate
126	CRISIL Ultra Short Duration Fund BI Index	2.26	Moderate
127	CRISIL Ultra Short Duration Fund CI Index	3.99	Moderately High
128	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	2.00	Low to Moderate
129	CRISIL IBX SDL Index - May 2027	2.33	Moderate
130	CRISIL IBX AAA Index - June 2023	1.48	Low to Moderate
131	CRISIL IBX 50:50 PSU + SDL Index - October 2025	2.00	Low to Moderate
132	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.67	Moderate
133	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	2.00	Low to Moderate
134	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2.33	Moderate
135	CRISIL Gilt 2027 Index	2.33	Moderate
136	CRISIL Gilt 2028 Index	2.67	Moderate
137	CRISIL IBX Gilt Index - April 2026	2.00	Low to Moderate
138	CRISIL IBX Gilt Index - April 2029	2.67	Moderate
139	CRISIL IBX SDL Index - September 2027	2.33	Moderate
140	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
141	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
142	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
143	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.33	Moderate
144	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2.33	Moderate
145	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.67	Moderate
146	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.67	Moderate
147	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
148	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	2.01	Moderate
149	CRISIL-IBX SDL Index - April 2033	2.67	Moderate

List of CRISIL Indices – Objectives and Inception Dates

Sr. No.	Index	Objective	Inception date
Composite Indices			
1	CRISIL Composite Bond Fund Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds	31-Mar-02
2	CRISIL Short Term Bond Fund Index	To track the performance of a debt portfolio that includes government securities, AAA/AA+/AA rated corporate bonds, CPs and CDs.	31-Mar-02
3	CRISIL Liquid Fund Index	To track the performance of a debt portfolio that includes TREPS, CPs, CDs and T-bills.	31-Mar-02
4	CRISIL Low Duration Debt Index	To track the performance of low duration debt portfolio comprising of short term AAA/AA+/AA rated bonds, CPs and CDs.	1-Jan-97
5	CRISIL Ultra Short Term Debt Index	To track the performance of an ultra-short term debt portfolio comprising of Treasury Bills, short term AAA/AA+/AA rated corporate bonds, CPs and CDs.	1-Jan-97
6	CRISIL Medium Term Debt Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
7	CRISIL Medium To Long Term Debt Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
8	CRISIL Long Term Debt Index	To track the performance of a long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04

Sr. No.	Index	Objective	Inception date
9	CRISIL Long Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds with residual maturity greater than 5 years.	31-Mar-02
10	CRISIL Medium Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity greater than 3 years and up to 5 years.	31-Mar-02
11	CRISIL Short Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity up to 3 years.	31-Mar-02
12	CRISIL Corporate Bond Composite Index	To track the performance of a corporate debt portfolio comprising of across maturity AAA/AA+/AA/AA- rated corporate bonds	31-Mar-02
13	CRISIL Composite Credit Risk Index	To track the performance of a credit risk debt portfolio comprising of across the maturity AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds.	31-Mar-02
14	CRISIL Medium Term Credit Risk Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds with residual maturities up to 5 years.	31-Mar-02
15	CRISIL Short Term Credit Risk Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA-/A/A+/A- rated corporate bonds with residual maturities up to 3 years.	31-Mar-02
16	CRISIL Dynamic Debt Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities	31-Mar-02
PRC Composite Indices			
17	CRISIL Liquid Fund AI Index	To track the performance of a debt portfolio that includes TREPS, T-bills, and CPs, CDs issued by issuers having long term rating as AAA	31-Mar-02
18	CRISIL Liquid Fund BI Index	To track the performance of a debt portfolio that includes TREPS, T-bills and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
19	CRISIL Money Market Fund AI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-95
20	CRISIL Money Market Fund BI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-95
21	CRISIL Money Market Fund CI Index	To track the performance of a money market portfolio comprising of T-bills, and CPs and CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-95
22	CRISIL Ultra Short Duration Fund AI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
23	CRISIL Ultra Short Duration Fund BI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	1-Jan-97
24	CRISIL Ultra Short Duration Fund CI Index	To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A-	1-Jan-97
25	CRISIL Low Duration Fund AI Index	To track the performance of low duration debt portfolio comprising of AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	1-Jan-97
26	CRISIL Low Duration Fund BI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds	1-Jan-97

Sr. No.	Index	Objective	Inception date
		and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	
27	CRISIL Low Duration Fund CI Index	To track the performance of low duration debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/ AA-/A+/A/-	1-Jan-97
28	CRISIL Short Duration Fund AII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA	31-Mar-02
29	CRISIL Short Duration Fund BII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA	31-Mar-02
30	CRISIL Short Duration Fund CII Index	To track the performance of a short duration debt portfolio that includes government securities, AAA/AA+/AA/AA-/A+/A/- rated corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/ AA-/A+/A/-	31-Mar-02
31	CRISIL Medium Duration Fund AIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
32	CRISIL Medium Duration Fund BIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
33	CRISIL Medium Duration Fund CIII Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/- rated corporate bonds.	1-Oct-04
34	CRISIL Medium to Long Duration Fund AIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Jan-97
35	CRISIL Medium to Long Duration Fund BIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
36	CRISIL Medium to Long Duration Fund CIII Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA/AA-/A+/A/- rated corporate bonds.	1-Jan-97
37	CRISIL Long Duration Fund AIII Index	To track the performance of a long term debt portfolio comprising of government securities and AAA rated corporate bonds.	1-Oct-04
38	CRISIL Credit Risk Fund CII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/- rated short term corporate bonds.	31-Mar-02
39	CRISIL Credit Risk Fund CIII Index	To track the performance of a credit risk debt portfolio comprising of AAA/AA+/AA/AA-/A+/A/- rated medium term corporate bonds.	31-Mar-02
40	CRISIL Corporate Bond Fund BII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated short term corporate bonds	31-Mar-02
41	CRISIL Corporate Bond Fund BIII Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA rated medium term corporate bonds	31-Mar-02
42	CRISIL Dynamic Bond Fund AIII Index	To track the performance of a debt portfolio that includes government securities and AAA rated corporate bonds across maturities	31-Mar-02
43	CRISIL Dynamic Bond Fund BIII Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities	31-Mar-02
44	CRISIL Dynamic Bond Fund CIII Index	To track the performance of a debt portfolio that includes government securities and AAA/AA+/AA/AA-/A+/A/- rated corporate bonds across maturities	31-Mar-02

Sr. No.	Index	Objective	Inception date
Gilt Indices			
45	CRISIL Dynamic Gilt Index	To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints.	1-Jan-97
46	CRISIL Short Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity up to five years	1-Oct-04
47	CRISIL Medium Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than five and up to ten years	1-Oct-04
48	CRISIL Long Term Gilt Index	To track the performance of a portfolio of government securities with residual maturity greater than ten years	1-Oct-04
49	CRISIL Composite Gilt Index	To track the performance of a portfolio comprising most liquid government securities, in each of the long term, medium term and short term maturity segments	1-Oct-04
50	CRISIL 10 Year Gilt Index	CRISIL 10 Year Gilt Index seeks to track the performance of the 10 year benchmark government security.	1-Sep-01
Credit Indices			
51	CRISIL AAA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than five years	31-Mar-02
52	CRISIL AAA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
53	CRISIL AAA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to three years	31-Mar-02
54	CRISIL Composite AA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than five years	31-Mar-02
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

Sr. No.	Index	Objective	Inception date
64	CRISIL AA+ Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
65	CRISIL AA- Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
66	CRISIL AA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity up to three years	31-Mar-02
67	CRISIL AA+ Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity up to three years	31-Mar-02
68	CRISIL AA- Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity up to three years	31-Mar-02
69	CRISIL A Medium to Long Term Bond Index	To track the performance of a medium to long-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three years	31-Mar-02
70	CRISIL A Medium Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
71	CRISIL A Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity up to three years	31-Mar-02
72	CRISIL AAA up to 1 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to 1 year	31-Mar-02
73	CRISIL AAA 1 to 3 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than one and up to three years	31-Mar-02
74	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AA and AA+ rated corporate bonds with residual maturity up to 1 year	31-Mar-02
75	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AA and AA+ rated corporate bonds with residual maturity greater than one and up to three years	31-Mar-02
Hybrid Indices			
76	CRISIL Hybrid 35+65 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(65%) and CRISIL Composite Bond Fund Index (35%)	31-Mar-02
77	CRISIL Hybrid 50+50 - Moderate Index	To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR(50%) and CRISIL Composite Bond Fund Index (50%)	31-Mar-02
78	CRISIL Hybrid 65+35 - Conservative Index	To track the performance of an debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(35%) and CRISIL Composite Bond Fund Index (65%)	31-Mar-02
79	CRISIL Hybrid 85+15 - Conservative Index	To track the performance of a debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(15%) and CRISIL Composite Bond Fund Index (85%)	31-Mar-02
80	CRISIL Short Term Debt Hybrid 60+40 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(40%) and CRISIL Short Term Bond Fund Index (60%).	31-Mar-02
81	CRISIL Short Term Debt Hybrid 75+25 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Short Term Bond Fund Index (75%).	31-Mar-02

Sr. No.	Index	Objective	Inception date
82	CRISIL Hybrid 25+75 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE 200 TR(75%) and CRISIL Composite Bond Fund Index (25%).	31-Mar-02
83	CRISIL Hybrid 75+25 - Conservative Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Composite Bond Fund Index (75%).	31-Mar-02
84	CRISIL Arbitrage Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (70%) and CRISIL Liquid Fund Index (30%).	31-Jan-12
85	CRISIL Equity Savings Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE Arbitrage Rate Index (35%), S&P BSE Sensex 50 TR (35%) and CRISIL Short Term Bond Fund Index (30%).	31-Jan-12
Money Market Indices			
86	CRISIL Overnight Fund AI Index	To track the performance of a money market portfolio with a 100% allocation to TREPS	17-Sep-03
87	CRISIL 1 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 month	31-Mar-02
88	CRISIL 2 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 2 months	31-Mar-02
89	CRISIL 3 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 3 months	31-Mar-02
90	CRISIL 6 Month CD Index	To track the performance of a portfolio of CDs with residual maturity around 6 months	31-Mar-02
91	CRISIL 1 Year CD Index	To track the performance of a portfolio of CDs with residual maturity around 1 year	31-Mar-02
92	CRISIL Composite CD Index	To track the performance of a portfolio of CDs across maturities	30-Sep-10
93	CRISIL Up to 91-Day CD Index	To track the performance of a portfolio of CDs with residual maturity up to 91 days	2-Apr-20
94	CRISIL 1 Month CP Index	To track the performance of a portfolio of CPs with residual maturity around 1 month	31-Mar-02
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

Sr. No.	Index	Objective	Inception date
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
Dollar Denominated Indices			
120	CRISIL Composite Bond Fund Dollar Index	To track the performance of CRISIL Composite Bond Fund Index (CRISIL Compbex) converted in USD denomination	31-Mar-02
121	CRISIL Short Term Bond Fund Dollar Index	To track the performance of CRISIL Short Term Bond Fund Index (CRISIL Stbex) converted in USD denomination	31-Mar-02
122	CRISIL Liquid Fund Dollar Index	To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination	31-Mar-02
123	CRISIL 91 Day T-Bill Dollar Index	To track the performance of CRISIL 91 Day T-Bill Index converted in USD denomination	25-Aug-98
124	CRISIL 1 Year T-Bill Dollar Index	To track the performance of CRISIL 1 Year T-Bill Index converted in USD denomination	25-Aug-98
125	CRISIL 10 Year Gilt Dollar Index	To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination	1-Sep-01
126	CRISIL Gilt Dollar Index	To track the performance of CRISIL Gilt Index converted in USD denomination	25-Aug-98
127	CRISIL FPI Dollar Index	To capture the performance of CRISIL FPI Index in USD denomination	31-Aug-11
Banking and PSU Indices			
128	CRISIL Medium to Long Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity greater than 3 years	31-Mar-02

Sr. No.	Index	Objective	Inception date
129	CRISIL Short Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity up to 3 years	31-Mar-02
130	CRISIL Medium to Long Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity greater than 3 years	31-Mar-02
131	CRISIL Short Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity up to 3 years	31-Mar-02
132	CRISIL Banking and PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) and Banks along with certificates of deposits issued by banks across maturities	31-Mar-02
FPI Indices			
133	CRISIL FPI Index	To represent the investments of foreign portfolio investors in Indian debt market by tracking the performance of a debt portfolio that includes government securities and AAA/AA rated corporate bonds, which will be compliant to the regulatory guidelines put forth for Foreign Portfolio Investors with regards to the fixed income market.	31-Aug-11
SDL Indices			
134	CRISIL 10 Year SDL Index	To track the performance of a portfolio comprising of state development loans issued by the state governments in India with residual maturity around 10 Years.	1-Apr-05
Broad Based Indices			
135	CRISIL Broad Based Gilt Index	To track the performance of a portfolio comprising of all government securities, across maturities.	1-Oct-04
136	CRISIL Broad Based Short Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity up to 5 years.	1-Oct-04
137	CRISIL Broad Based Medium Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity greater than 5 years and up to 10 years.	1-Oct-04
138	CRISIL Broad Based Long Term Gilt Index	To track the performance of a portfolio comprising of all government securities with residual maturity greater than 10 years.	1-Oct-04
Target Date Indices			
139	CRISIL AAA FMP Index	To track the performance of a portfolio comprising liquid AAA rated corporate bonds with residual maturity between 3-3.5 years.	5-Apr-21
140	CRISIL AA & AA+ FMP Index	To track the performance of a portfolio comprising liquid AA+ & AA rated corporate bonds with residual maturity between 3-3.5 years.	5-Apr-21
141	CRISIL SDL FMP Index	To track the performance of a portfolio comprising of most liquid SDL Bonds with the residual maturity between 3-3.5 years.	5-Apr-21
142	CRISIL Composite FMP Index	To track the performance of a composite debt portfolio having a blend of the CRISIL AAA FMP Index (80%) and CRISIL SDL FMP Index (20%)	5-Apr-21
143	CRISIL Hybrid FMP Index	To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR (20%) and CRISIL Composite FMP Index (80%)	5-Apr-21

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