

# CRISIL Indices

Factsheet

February 01, 2023

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## Table of Contents

CRISIL Indices.....	1
Constituent Details – 01 February 2023.....	3
Portfolio Parameters – 01 February 2023.....	128
Composite Index Weights.....	134
Features and Methodology.....	147
Weighing Approach/Methodology.....	154
CRISIL-IBX Gilt Index – April 2026.....	169
Index Computation Formula .....	171
Index Restatement Policy .....	172
CRISIL Indices – Cessation Policy.....	174
Managing Uncertain Events .....	174
Market Feedback.....	176
Limitation.....	177
Criteria Review and New Product Launch .....	178
Dissemination of Indices .....	178
Rebalancing Calendar.....	180
Risk-o-meter as on 31 <sup>st</sup> January 2023.....	182
List of CRISIL Indices – Objectives and Inception Dates.....	187

## Constituent Details – 01 February 2023

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

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Long Term Bond Index	1	INE296A07RW1	Bajaj Finance 07.15% (series 283) 02-Dec-2031	2-Dec-31	7.15%	9.15%
CRISIL AAA Long Term Bond Index	2	INE539K08203	HDFC Credila Financial Services 08.40% 30-Jun-2032	30-Jun-32	8.40%	3.16%
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	INE053F08205	IRFC 07.64% (Series 165) 28-Nov-2037	28-Nov-37	7.64%	10.00%
CRISIL AAA Long Term Bond Index	5	INE115A07QA1	LICHT 07.82% (Tranche 425) 18-Nov-2032	18-Nov-32	7.82%	10.00%
CRISIL AAA Long Term Bond Index	6	INE153A08105	MTNL 08.00% (GOI Guarantee Series VII A ) 15-Nov-2032	15-Nov-32	8.00%	10.00%
CRISIL AAA Long Term Bond Index	7	INE261F08AV0	NABARD 08.22% ( GOI-PMAYG-PB-2) 13-Dec-2028	13-Dec-28	8.22%	10.00%
CRISIL AAA Long Term Bond Index	8	INE0H7R07017	NHFT 07.90% (Strpp A) 25-Oct-2035	25-Oct-35	7.90%	3.11%
CRISIL AAA Long Term Bond Index	9	INE134E08LV9	PFC 07.65% (Series 219) 13-Nov-2037	13-Nov-37	7.65%	10.00%
CRISIL AAA Long Term Bond Index	10	INE020B08EA5	RECL 07.55% (Series 216 A) 31-Mar-2028	31-Mar-28	7.55%	10.00%
CRISIL AAA Long Term Bond Index	11	INE306N07MN1	TCFL 07.10% (SERIES H FY 2021-22) 29-Sep-2031	29-Sep-31	7.10%	10.00%
CRISIL AAA Long Term Bond Index	12	INE033L07HW6	TCHFL 07.85% (Series E 2022-23) 13-Sep-2032	13-Sep-32	7.85%	4.57%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Medium Term Bond Index	1	INE296A08805	Bajaj Finance 08.45% (Series 188 Tier II) 29-Sep-2026	29-Sep-26	8.45%	10.00%
CRISIL AAA Medium Term Bond Index	2	INE377Y07383	Bajaj Housing Finance 07.98% (Series 30 Tranche 4 Option I) 18-Nov-2027	18-Nov-27	7.98%	10.00%
CRISIL AAA Medium Term Bond Index	3	INE756I07EL8	HDB Financial Services 08.04% (Series Series 2022 A/1(FX)/186 Option 2) 25-Feb-2026	25-Feb-26	8.04%	5.46%
CRISIL AAA Medium Term Bond Index	4	INE031A08855	HUDCO 07.54% (Series A 2022) 11-Feb-2026	11-Feb-26	7.54%	4.31%
CRISIL AAA Medium Term Bond Index	5	INE001A07TN0	HDFC 07.77% (Series AA-008) 28-Jun-2027	28-Jun-27	7.77%	10.00%
CRISIL AAA Medium Term Bond Index	6	INE115A07MQ6	LICHT 07.75% (Tranche 353) 23-Nov-2027	23-Nov-27	7.75%	10.00%
CRISIL AAA Medium Term Bond Index	7	INE261F08DO9	NABARD 07.40% (Series 23A) 30-Jan-2026	30-Jan-26	7.40%	10.00%
CRISIL AAA Medium Term Bond Index	8	INE134E08LP1	PFC 07.13% (Series 216) 15-Jul-2026	15-Jul-26	7.13%	10.00%
CRISIL AAA Medium Term Bond Index	9	INE020B08AH8	RECL 07.95% (Series 147) 12-Mar-2027	12-Mar-27	7.95%	7.90%
CRISIL AAA Medium Term Bond Index	10	INE556F08KF5	SIDBI 07.54% (Series VIII FY-2022-23) 12-Jan-2026	12-Jan-26	7.54%	10.00%
CRISIL AAA Medium Term Bond Index	11	INE306N07ND0	TCFL 08.00% (SERIES J FY 2022-23) 19-Oct-2027	19-Oct-27	8.00%	10.00%
CRISIL AAA Medium Term Bond Index	12	INE033L07HY2	TCHFL 08.00% (SERIES G FY 2022-23 Option II) 03-Nov-2027	3-Nov-27	8.00%	2.34%
CRISIL AAA Short Term Bond Index	1	INE296A07SF4	Bajaj Finance 07.90% (Series 286 ) 17-Nov-2025	17-Nov-25	7.90%	10.00%
CRISIL AAA Short Term Bond Index	2	INE756I07EA1	HDB Financial Services 05.42% (Series 2021 A/1(FX)/174) 17-Jan-2024	17-Jan-24	5.42%	10.00%
CRISIL AAA Short Term Bond Index	3	INE001A07TS9	HDFC 07.70% (Series AA-012) 18-Nov-2025	18-Nov-25	7.70%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA Short Term Bond Index	4	INE242A08510	IOC 05.84% (Series XXII) 19-Apr-2024	19-Apr-24	5.84%	4.87%
CRISIL AAA Short Term Bond Index	5	INE053F07CU1	IRFC 05.04% (Series 155) 05-May-2023	5-May-23	5.04%	6.92%
CRISIL AAA Short Term Bond Index	6	INE916DA7QP8	Kotak Mahindra Prime 05.50% (Series III) 08-Sep-2023	8-Sep-23	5.50%	2.66%
CRISIL AAA Short Term Bond Index	7	INE115A07PB1	LICHF 05.72% (Tranche 406) 22-Feb-2024	22-Feb-24	5.72%	10.00%
CRISIL AAA Short Term Bond Index	8	INE261F08CA0	NABARD 06.40% (Series 20K) 31-Jul-2023	31-Jul-23	6.40%	10.00%
CRISIL AAA Short Term Bond Index	9	INE557F08FJ5	NHBank 05.80% 15-May-2023	15-May-23	5.80%	5.55%
CRISIL AAA Short Term Bond Index	10	INE134E08LU1	PFC 07.59% (Series 218) 03 Nov 2025	3-Nov-25	7.59%	10.00%
CRISIL AAA Short Term Bond Index	11	INE020B08DC3	RECL 05.69% (Series 202 B) 30-Sep-2023	30-Sep-23	5.69%	10.00%
CRISIL AAA Short Term Bond Index	12	INE556F08KE8	SIDBI 07.47% (Series VII FY-2022-23) 25-Nov-2025	25-Nov-25	7.47%	10.00%
CRISIL AA and AA+ Long Term Bond Index	1	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 and AA+ Long Term Bond Index	2	INE202E08094	IREDA 07.85% (Series XII B) 12-Oct-2032	12-Oct-32	7.85%	10.00%
CRISIL AA and AA+ Long Term Bond Index	3	INE651J07861	JM Financial Credit 08.65% (Tranche BM) 28-May-2032	28-May-32	8.65%	10.00%
CRISIL AA and AA+ Long Term Bond Index	4	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	5	INE721A07RC0	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED SR PPD III OP 2 8.55 NCD 08SP32 FVRS10LAC	8-Sep-32	8.55%	10.00%
CRISIL AA and AA+ Long Term Bond Index	6	INE607M08063	Tata Power Renew 7.90% 28-Sep-2029	28-Sep-29	7.90%	8.74%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Long Term Bond Index	7	INE081A08322	Tata Steel 07.76% (SERIES 2) 20-Sep-2032	20-Sep-32	7.76%	10.00%
CRISIL AA and AA+ Long Term Bond Index	8	INE812V07062	THDC India Ltd.(Series VI) 07.60% 14-Sep-2032	14-Sep-32	7.60%	10.00%
CRISIL AA and AA+ Long Term Bond Index	9	INE530B08094	IIFL 10.00% (Series I) 24- Jun-2028	24-Jun-28	10.00%	5.83%
CRISIL AA and AA+ Long Term Bond Index	10	INE477L08147	IIFL Home Finance 10.00% (series I) 03-Nov-2028	3-Nov-28	10.00%	8.14%
CRISIL AA and AA+ Long Term Bond Index	11	INE957N08102	HERO FINCORP LIMITED SR 057 8.65 NCD 01DC32 FVRS1CR	1-Dec-32	8.65%	7.29%
CRISIL AA and AA+ Medium Term Bond Index	1	INE742F07353	Adani Ports & SEZ 09.35% (Option II) 27-May-2026	27-May-26	9.35%	6.59%
CRISIL AA and AA+ Medium Term Bond Index	2	INE438A07193	Apollo Tyres 07.53% Option II 13-Sep-2027	13-Sep-27	7.53%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	3	INE0AD507093	Aseem Infrastructure Fin 08.25% (Series PP2/FY2022- 23) 03-Sep-2027	3-Sep-27	8.25%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	4	INE121A08OD6	Cholamandalam Investment & Fin 08.78% 18-Jun-2027	18-Jun-27	8.78%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	5	INE530B07161	IIFL Finance 08.42% (SR V TR II) 14-Oct-2026	14-Oct-26	8.42%	8.97%
CRISIL AA and AA+ Medium Term Bond Index	6	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	7	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	8	INE950O08089	MRHFL 09.10% (Series III) 29-May-2026	29-May-26	9.10%	4.55%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ Medium Term Bond Index	9	INE414G07FU6	Muthoot Fin 07.60% ( Series XXV , Option V) 20-Apr-2026	20-Apr-26	7.60%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	10	INE081A08314	Tata Steel 07.50% (Series 1) 20-Sep-2027	20-Sep-27	7.50%	10.00%
CRISIL AA and AA+ Medium Term Bond Index	11	INE331A07265	Ramco Cements 06.90% (Series G) 24-Dec-2026	24-Dec-26	6.90%	9.89%
CRISIL AA and AA+ Short Term Bond Index	1	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	2	INE245A08182	Tata Power 08.21% 31-Aug-2023	31-Aug-23	8.21%	10.00%
CRISIL AA and AA+ Short Term Bond Index	3	INE725H08105	Tata Projects 07.99% (SERIES I) 06-Oct-2025	6-Oct-25	7.99%	5.43%
CRISIL AA and AA+ Short Term Bond Index	4	INE729N07032	TVS Credit Services 08.30% 14-Sep-2025	14-Sep-25	8.30%	10.00%
CRISIL AA and AA+ Short Term Bond Index	5	INE403D08132	Bharti Telecom Ltd. 8.8% (Series X) 21-Nov-2025	21-Nov-25	8.80%	10.00%
CRISIL AA and AA+ Short Term Bond Index	6	INE121A070I7	Cholamandalam Investment & Fin 08.6179% (Series 555) 11-Apr-2024	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ Short Term Bond Index	7	INE092T08519	IDFC First Bank 08.80% [SERIES IDFC BANK OBB 17/2011] 21-Jul-2025	21-Jul-25	8.80%	10.00%
CRISIL AA and AA+ Short Term Bond Index	8	INE148I07KA8	Indiabulls Housing finance 08.35%(Series I CAT I&II) 22-Sep-2023	22-Sep-23	8.35%	10.00%
CRISIL AA and AA+ Short	9	INE414G07FF7	Muthoot Fin 07.40% ( Series XXIII, Option III) 05-Jan-2024	5-Jan-24	7.40%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Term Bond Index						
CRISIL AA and AA+ Short Term Bond Index	10	INE163N08156	ONGC Petro Additions 07.98% (Series VI) 25-Oct-2023	25-Oct-23	7.98%	4.57%
CRISIL AA and AA+ Short Term Bond Index	11	INE572E09262	PNBHF 08.70% (SERIES III) 23-Nov-2024	23-Nov-24	8.70%	10.00%
CRISIL AA Long Term Bond Index	1	INE538L07536	Aadhar Housing Finance 09.75% (Series VI) 29-Sep-2028	29-Sep-28	9.75%	10.00%
CRISIL AA Long Term Bond Index	2	INE688I08053	IDFC First Bank 09.50% (Series-III) (Tier-II) 17-May-2028	17-May-28	9.50%	10.00%
CRISIL AA Long Term Bond Index	3	INE530B08094	IIFL 10.00% (Series I) 24-Jun-2028	24-Jun-28	10.00%	10.00%
CRISIL AA Long Term Bond Index	4	INE477L08147	IIFL Home Finance 10.00% (series I) 03-Nov-2028	3-Nov-28	10.00%	10.00%
CRISIL AA Long Term Bond Index	5	INE244L08042	Indiabulls Commercial Credit 08.85% 28-Mar-2028	28-Mar-28	8.85%	8.51%
CRISIL AA Long Term Bond Index	6	INE651J07861	JM Financial Credit 08.65% (Tranche BM) 28-May-2032	28-May-32	8.65%	10.00%
CRISIL AA Long Term Bond Index	7	INE523H07BT3	JM Financial Products 08.65% (Tranche CW 2022) 13-Jul-2032	13-Jul-32	8.65%	10.00%
CRISIL AA Long Term Bond Index	8	INE163N08222	ONGC PETRO ADDITIONS LIMITED SR VIII 8.58 NCD 09NV29 FVRS10LAC	9-Nov-29	8.58%	8.51%
CRISIL AA Long Term Bond Index	9	INE432R08040	SHRIRAM HOUSING FINANCE LIMITED 8.60 NCD 30SP37 FVRS10LAC	30-Sep-37	8.60%	2.98%
CRISIL AA Long Term Bond Index	10	INE607M08063	Tata Power Renew 7.90% 28-Sep-2029	28-Sep-29	7.90%	10.00%
CRISIL AA Long Term Bond Index	11	INE812V07062	THDC India Ltd.(Series VI) 07.60% 14-Sep-2032	14-Sep-32	7.60%	10.00%
CRISIL AA Medium Term Bond Index	1	INE688I08178	IDFC First Bank 8.25% (Series 11) 24-Aug-2027	24-Aug-27	8.25%	14.29%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Medium Term Bond Index	2	INE530B07161	IIFL Finance 08.42% (SR V TR II) 14-Oct-2026	14-Oct-26	8.42%	14.29%
CRISIL AA Medium Term Bond Index	3	INE244L08026	Indiabulls Commercial Credit 08.45% 30-Nov-2027	30-Nov-27	8.45%	14.29%
CRISIL AA Medium Term Bond Index	4	INE148I08298	Indiabulls Housing finance 08.35% (Option II) 08-Sep-2027	8-Sep-27	8.35%	14.29%
CRISIL AA Medium Term Bond Index	5	INE523H07BO4	JM Financial Products 08.20% (Series II) 07-Oct-2026	7-Oct-26	8.20%	14.29%
CRISIL AA Medium Term Bond Index	6	INE572E09346	PNBHF 08.39% (Series V) 28-Apr-2026	28-Apr-26	8.39%	14.29%
CRISIL AA Medium Term Bond Index	7	INE540P07160	U.P. Power Corporation 08.48% (Series IV F) 13-Mar-2026	13-Mar-26	8.48%	14.29%
CRISIL AA Short Term Bond Index	1	INE883F07165	Godrej Industries 6.92% 14-May-2025	14-May-25	6.92%	5.66%
CRISIL AA Short Term Bond Index	2	INE050A07030	Bombay Burmah Trading Co 08.80% (SeriesB) 30-Apr-2023	30-Apr-23	8.80%	1.43%
CRISIL AA Short Term Bond Index	3	INE092T08519	IDFC First Bank 08.80% [SERIES IDFC BANK OBB 17/2011] 21-Jul-2025	21-Jul-25	8.80%	10.00%
CRISIL AA Short Term Bond Index	4	INE530B07120	IIFL Finance 08.25% (SERIES I ) 14-Oct-2023	14-Oct-23	8.25%	10.00%
CRISIL AA Short Term Bond Index	5	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	6	INE523H07BV9	JM Financial Products 08.50% (TRANCHE DA) 16-May-2025	16-May-25	8.50%	5.74%
CRISIL AA Short Term Bond Index	7	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	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	INE572E09205	PNBHF 08.58% [Series XV] 16-May-2023	16-May-23	8.58%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA Short Term Bond Index	10	INE245A08182	Tata Power 08.21% 31-Aug-2023	31-Aug-23	8.21%	10.00%
CRISIL AA Short Term Bond Index	11	INE725H08105	Tata Projects 07.99% (SERIES I) 06-Oct-2025	6-Oct-25	7.99%	7.17%
CRISIL AA Short Term Bond Index	12	INE729N07032	TVS Credit Services 08.30% 14-Sep-2025	14-Sep-25	8.30%	10.00%
CRISIL AA+ Long Term Bond Index	1	INE121A080Z9	Cholamandalam Investment & Fin 08.65% (Series SD64) 06-Dec-2032	6-Dec-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	2	INE957N08102	HERO FINCORP LIMITED SR 057 8.65 NCD 01DC32 FVRS1CR	1-Dec-32	8.65%	10.00%
CRISIL AA+ Long Term Bond Index	3	INE800X08038	HERO HOUSING FINANCE LIMITED SR HHFLNCD007 8.75 NCD 25NV32 FVRS1CR	25-Nov-32	8.75%	6.67%
CRISIL AA+ Long Term Bond Index	4	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	5	INE202E08094	IREDA 07.85% (Series XII B) 12-Oct-2032	12-Oct-32	7.85%	10.00%
CRISIL AA+ Long Term Bond Index	6	INE950O07396	Mahindra Rural Housing Finance 08.35% (Series MRHFL AA2022) 24-Sep-2032	24-Sep-32	8.35%	10.00%
CRISIL AA+ Long Term Bond Index	7	INE652X07126	MUTHOOT HOMEFIN (INDIA) LIMITED 8.30 LOA 20SP32 FVRS10LAC	20-Sep-32	8.30%	3.33%
CRISIL AA+ Long Term Bond Index	8	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	9	INE721A07RC0	SHRIRAM TRANSPORT FINANCE COMPANY LIMITED SR PPD III OP 2 8.55 NCD 08SP32 FVRS10LAC	8-Sep-32	8.55%	10.00%
CRISIL AA+ Long Term Bond Index	10	INE081A08322	Tata Steel 07.76% (SERIES 2) 20-Sep-2032	20-Sep-32	7.76%	10.00%
CRISIL AA+ Long Term Bond Index	11	INE017A07559	GE Shipping Co.08.85% 12-Apr-2028	12-Apr-28	8.85%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Medium Term Bond Index	1	INE742F07353	Poonawalla Fincorp 09.00% 05-Apr-2024	4-Jul-26	9.35%	10.00%
CRISIL AA+ Medium Term Bond Index	2	INE438A07193	Apollo Tyres 07.53% Option II 13-Sep-2027	13-Sep-27	7.53%	10.00%
CRISIL AA+ Medium Term Bond Index	3	INE121A080D6	Cholamandalam Investment & Fin 08.78% 18-Jun-2027	18-Jun-27	8.78%	10.00%
CRISIL AA+ Medium Term Bond Index	4	INE957N08029	Hero Fincorp 08.98% (Series HFCL/NCD/014) 03-Aug-2026	3-Aug-26	8.98%	10.00%
CRISIL AA+ Medium Term Bond Index	5	INE202E07252	IREDA 08.05% (Series-VI-B) 29-Mar-2027	29-Mar-27	8.05%	10.00%
CRISIL AA+ Medium Term Bond Index	6	INE950O08089	MRHFL 09.10% (Series III) 29-May-2026	29-May-26	9.10%	8.21%
CRISIL AA+ Medium Term Bond Index	7	INE414G07FU6	Muthoot Fin 07.60% ( Series XXV ,Option V) 20-Apr-2026	20-Apr-26	7.60%	10.00%
CRISIL AA+ Medium Term Bond Index	8	INE511C08AG6	Poonawalla Fincorp 10.25% 03-Mar-2027	3-Mar-27	10.25%	1.79%
CRISIL AA+ Medium Term Bond Index	9	INE081A08314	Tata Steel 07.50% (Series 1) 20-Sep-2027	20-Sep-27	7.50%	10.00%
CRISIL AA+ Medium Term Bond Index	10	INE017A08268	GE Shipping Co.08.24% (Tranche2) 10-Nov-2026	10-Nov-26	8.24%	10.00%
CRISIL AA+ Medium Term Bond Index	11	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%	1.82%
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	INE403D08140	Bharti Telecom Ltd. 8.6% (Series XII) 05-Dec-2024	5-Dec-24	8.60%	10.00%
CRISIL AA+ Short Term Bond Index	4	INE121A070I7	Cholamandalam Investment & Fin 08.6179% (Series 555) 11-Apr-2024	11-Apr-24	8.62%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA+ Short Term Bond Index	5	INE484J08022	Godrej Properties 07.50% 31-Jul-2023	31-Jul-23	7.50%	9.09%
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	INE414G07FF7	Muthoot Fin 07.40% ( Series XXIII,Option III) 05-Jan-2024	5-Jan-24	7.40%	10.00%
CRISIL AA+ Short Term Bond Index	9	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	10	INE667F07IH2	SHFL 08.03% (Series 330) 22-Nov-2024	22-Nov-24	8.03%	9.09%
CRISIL AA+ Short Term Bond Index	11	INE081A08231	Tata Steel 07.70% 13-Mar- 2025	13-Mar-25	7.70%	10.00%
CRISIL AA- Long Term Bond Index	1	INE03W108015	Arka Fincap 10.25% (Series I) 25-Feb-2028	25-Feb-28	10.25%	20.00%
CRISIL AA- Long Term Bond Index	2	INE015L07618	Edelweiss Asset Reconstruction 09.90% ( SERIES L8L801A) 08-Dec- 2028	8-Dec-28	9.90%	20.00%
CRISIL AA- Long Term Bond Index	3	INE146O08209	Hinduja Leyland Finance 09.75% 21-Apr-2028	21-Apr-28	9.75%	20.00%
CRISIL AA- Long Term Bond Index	4	INE549K08368	Muthoot Fincorp Ltd.	20-Sep-28	10.04%	20.00%
CRISIL AA- Long Term Bond Index	5	INE608A08033	Punjab & Sind 09.50% (Basel III Tier II Series XV) 26-Oct-2029	25-Feb-28	10.25%	20.00%
CRISIL AA- Medium Term Bond Index	1	INE516Q08380	Asirvad Micro Finance 13.50% 30-May-2027	30-May-27	13.50%	16.67%
CRISIL AA- Medium Term Bond Index	2	INE007N08015	Fedbank Financial Services 09.90% 30-Sep-2027	30-Sep-27	9.90%	16.67%
CRISIL AA- Medium Term Bond Index	3	INE146O08191	Hinduja Leyland Finance 09.75% 25-Sep-2026	25-Sep-26	9.75%	16.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA-Medium Term Bond Index	4	INE549K08335	Muthoot Fincorp 10.26% 30-Dec-2027	30-Dec-27	10.26%	16.67%
CRISIL AA-Medium Term Bond Index	5	INE608A08017	Punjab & Sind 07.99% (Basel III Tier II Series XIV) 19-Oct-2026	19-Oct-26	7.99%	16.67%
CRISIL AA-Medium Term Bond Index	6	INE601U08309	Tata Motors Finance 0.00% (Series A) 28-Aug-2026	28-Aug-26	0.00%	16.67%
CRISIL AA-Short Term Bond Index	1	INE483I07010	Aragen Life Sciences 7.75% 11-Feb-2025	11-Feb-25	7.75%	12.50%
CRISIL AA-Short Term Bond Index	2	INE516Q08281	Asirvad Micro Finance 11.63% (Tranche 1-2) 30-May-2024	30-May-24	11.63%	12.50%
CRISIL AA-Short Term Bond Index	3	INE146O08118	Hinduja Leyland Finance 09.20% 13-Sep-2024	13-Sep-24	9.20%	12.50%
CRISIL AA-Short Term Bond Index	4	INE549F08517	Karnataka State Financial Corp 09.08% 04-Feb-2025 C 04-Feb-2020	4-Feb-25	9.08%	12.50%
CRISIL AA-Short Term Bond Index	5	INE549K07923	Muthoot Fincorp 08.25% (SERIES I) 29-Apr-2023	29-Apr-23	8.25%	12.50%
CRISIL AA-Short Term Bond Index	6	INE301A07052	Raymond 08.85% [SERIES O] 25-Nov-2023	25-Nov-23	8.85%	12.50%
CRISIL AA-Short Term Bond Index	7	INE909H08204	TML Financial Services 10.35% (Series- TMFL- NCD B FY 2014-15) 26-Sep-2024	26-Sep-24	10.35%	12.50%
CRISIL AA-Short Term Bond Index	8	INE155A08373	Tata Motors 09.31% (Series E 28 A Tranche II) 29-Sep- 2023	29-Sep-23	9.31%	12.50%
CRISIL Medium to Long Term Banking Debt Index	1	INE238A08450	Axis Bank Limited 08.60% (Series 4) 28-Dec-2028	28-Dec-28	8.60%	10.00%
CRISIL Medium to Long Term Banking Debt Index	2	INE028A08216	Bank of Baroda 08.25% (Perpetual Basel III ATI Series XII) C 17-Jul-2025	31-Jan-53	8.25%	10.00%
CRISIL Medium to Long Term Banking Debt Index	3	INE084A08169	BOI 08.57% (Basel III ATI Series VIII) C 02-Dec-2027	31-Jan-53	8.57%	6.02%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium to Long Term Banking Debt Index	4	INE476A08100	Canara Bank 08.50%(Series III Basel III Tier I Perpetual) 31-Dec-2025	31-Jan-53	8.50%	10.00%
CRISIL Medium to Long Term Banking Debt Index	5	INE040A08427	HDFC Bank 07.86% (Basel III Tier 2 Series 2/2022-23) 02-Dec-2032	2-Dec-32	7.86%	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-Jan-53	9.15%	10.00%
CRISIL Medium to Long Term Banking Debt Index	7	INE688I08053	IDFC First Bank 09.50% (Series-III) (Tier-II) 17-May-2028	17-May-28	9.50%	3.52%
CRISIL Medium to Long Term Banking Debt Index	8	INE562A08065	Indian Bank 08.44% (Perpetual Basel III AT 1) 14-Dec-2120 C 14-Dec-2025	31-Jan-53	8.44%	8.61%
CRISIL Medium to Long Term Banking Debt Index	9	INE095A08082	IndusInd Bank 10.50%(Basel III Tier 1 AT1) Perpetual 28-Mar-2024	31-Jan-53	10.50%	1.85%
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-Jan-53	8.50%	10.00%
CRISIL Medium to Long Term Banking Debt Index	11	INE062A08314	SBI 07.75% Perpetual (Basel III AT-I Series I) C 09-Sep-2027	31-Jan-53	7.75%	10.00%
CRISIL Medium to Long Term Banking Debt Index	12	INE692A08136	Union Bank 08.73% (Basel III AT1 Series XXIX Perpetual) C 29-Jan-2026	31-Jan-53	8.73%	10.00%
CRISIL Medium to Long Term PSU Debt Index	1	INE031A08855	HUDCO 07.54% (Series A 2022) 11-Feb-2026	11-Feb-26	7.54%	10.00%
CRISIL Medium to Long Term PSU Debt Index	2	INE053F08205	IRFC 07.64% (Series 165) 28-Nov-2037	28-Nov-37	7.64%	10.00%
CRISIL Medium to Long Term PSU Debt Index	3	INE153A08105	MTNL 08.00% (GOI Guarantee Series VII A ) 15-Nov-2032	15-Nov-32	8.00%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Medium to Long Term PSU Debt Index	4	INE261F08DO9	NABARD 07.40% (Series 23A) 30-Jan-2026	30-Jan-26	7.40%	10.00%
CRISIL Medium to Long Term PSU Debt Index	5	INE906B07IZ5	NHAI 07.05% (NHAI Taxable Bonds 21-22 Series-II) 28-Sep-2041	28-Sep-41	7.05%	10.00%
CRISIL Medium to Long Term PSU Debt Index	6	INE0H7R07017	NHFT 07.90% (Strpp A) 25-Oct-2035	25-Oct-35	7.90%	0.96%
CRISIL Medium to Long Term PSU Debt Index	7	INE733E07KL3	NTPC 07.32% (Series 69) 17-Jul-2029	17-Jul-29	7.32%	7.96%
CRISIL Medium to Long Term PSU Debt Index	8	INE134E08LV9	PFC 07.65% (Series 219) 13-Nov-2037	13-Nov-37	7.65%	10.00%
CRISIL Medium to Long Term PSU Debt Index	9	INE752E07OG5	PGC 07.20% (Bonds-LX) 09-Aug-2027	9-Aug-27	7.20%	10.00%
CRISIL Medium to Long Term PSU Debt Index	10	INE020B08EA5	RECL 07.55% (Series 216 A) 31-Mar-2028	31-Mar-28	7.55%	10.00%
CRISIL Medium to Long Term PSU Debt Index	11	INE556F08KF5	SIDBI 07.54% (Series VIII FY-2022-23) 12-Jan-2026	12-Jan-26	7.54%	8.31%
CRISIL Medium to Long Term PSU Debt Index	12	INE812V07062	THDC India Ltd.(Series VI) 07.60% 14-Sep-2032	14-Sep-32	7.60%	2.78%
CRISIL Short Term Banking Debt Index	1	INE238A08401	Axis Bank Limited 07.60% (Series 3) 20-Oct-2023	20-Oct-23	7.60%	12.50%
CRISIL Short Term Banking Debt Index	2	INE705A08037	BOB earlier Vijaya Bank 09.15% (Series IX) 30-Oct-2024	30-Oct-24	9.15%	12.50%
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%	12.50%
CRISIL Short Term Banking Debt Index	4	INE090A08TU6	ICICI Bank Ltd. 07.60% 07-Oct-2023	7-Oct-23	7.60%	12.50%
CRISIL Short Term Banking Debt Index	5	INE092T08519	IDFC First Bank 08.80% [SERIES IDFC BANK OBB 17/2011] 21-Jul-2025	21-Jul-25	8.80%	12.50%
CRISIL Short Term Banking Debt Index	6	INE428A08028	Allahabad Bank 08.78% (Tier II) 20-Jan-2025	20-Jan-25	8.78%	12.50%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Short Term Banking Debt Index	7	INE141A08019	PNB 09.20% 26-Oct-2024	26-Oct-24	9.20%	12.50%
CRISIL Short Term Banking Debt Index	8	INE652A08015	SBI earlier SBP 08.29% (Tier II - Basel III) 22-Jan-2025	22-Jan-25	8.29%	12.50%
CRISIL Short Term PSU Debt Index	1	INE213A08040	ONGC 04.50% (Series IV) 09-Feb-2024	9-Feb-24	4.50%	2.76%
CRISIL Short Term PSU Debt Index	2	INE134E08KN8	PFC 06.98% (Series -198) 20-Apr-2023	20-Apr-23	6.98%	10.00%
CRISIL Short Term PSU Debt Index	3	INE752E07LB2	PGC 08.70% (Series-XLIV B) 15-Jul-2023	15-Jul-23	8.70%	8.48%
CRISIL Short Term PSU Debt Index	4	INE020B08DC3	RECL 05.69% (Series 202 B) 30-Sep-2023	30-Sep-23	5.69%	10.00%
CRISIL Short Term PSU Debt Index	5	INE556F08KE8	SIDBI 07.47% (Series VII FY-2022-23) 25-Nov-2025	25-Nov-25	7.47%	10.00%
CRISIL Short Term PSU Debt Index	6	INE031A08764	HUDCO 06.79% (2019-Series F) 14-Apr-2023	14-Apr-23	6.79%	3.00%
CRISIL Short Term PSU Debt Index	7	INE242A08510	IOC 05.84% (Series XXII) 19-Apr-2024	19-Apr-24	5.84%	10.00%
CRISIL Short Term PSU Debt Index	8	INE053F07CU1	IRFC 05.04% (Series 155) 05-May-2023	5-May-23	5.04%	10.00%
CRISIL Short Term PSU Debt Index	9	INE261F08CA0	NABARD 06.40% (Series 20K) 31-Jul-2023	31-Jul-23	6.40%	10.00%
CRISIL Short Term PSU Debt Index	10	INE557F08FG1	NHBank 07.05% 18-Dec-2024	18-Dec-24	7.05%	10.00%
CRISIL Short Term PSU Debt Index	11	INE733E08148	NTPC 06.55% (Series 70) 17-Apr-2023	17-Apr-23	6.55%	10.00%
CRISIL Short Term PSU Debt Index	12	INE094A08028	HPCL 08.00% (Series I) 25-Apr-2024	25-Apr-24	8.00%	5.76%
CRISILA Medium To Long Term Bond Index	1	INE428Q08073	Suryoday Small Finance Bank 12.50% 07-Apr-2027	7-Apr-27	12.50%	12.50%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Medium To Long Term Bond Index	2	INE760I07078	Meghalaya Energy Corp (Series 7) 10.96% 17-Feb-2031	17-Feb-31	10.96%	12.50%
CRISILA Medium To Long Term Bond Index	3	INE00MX08052	Svatantra Microfin 11.77% 30-Nov-2027	30-Nov-27	11.77%	12.50%
CRISILA Medium To Long Term Bond Index	4	INE808K08079	Arohan Financial Services 13.65% 30-Jun-2027	30-Jun-27	13.65%	12.50%
CRISILA Medium To Long Term Bond Index	5	INE540P07517	U. P. Power Corporation 09.95% (Series II 2022 H) 22-Mar-2032	22-Mar-32	9.95%	12.50%
CRISILA Medium To Long Term Bond Index	6	INE956L07076	Moneywise Financial Services 09.50% 05-Feb-2026	5-Feb-26	9.50%	12.50%
CRISILA Medium To Long Term Bond Index	7	INE515Q07608	Annapurna Finance 10.90% 04-Nov 2027	4-Nov-27	10.90%	12.50%
CRISILA Medium To Long Term Bond Index	8	INE348L08074	MAS Financial Services 10.75% 21-Dec-2028	21-Dec-28	10.75%	12.50%
CRISILA Short Term Bond Index	1	INE821I07029	IRB Infrastructure Developers 9.55% 20-May-2023	20-May-23	9.55%	6.08%
CRISILA Short Term Bond Index	2	INE917M07159	Dilip Buildcon Ltd. 08.67% 29-Jun-2023	29-Jun-23	8.67%	6.08%
CRISILA Short Term Bond Index	3	INE967Q07031	Shubham Housing Development 10.00% 29-Jun-2023	29-Jun-23	10.00%	0.61%
CRISILA Short Term Bond Index	4	INE575U07026	Centrum Housing Finance (Series 2) 09.90% 26-Jun-2023	26-Jun-23	9.90%	0.76%
CRISILA Short Term Bond Index	5	INE922K07054	India Shelter Finance Corporation 10.25% 12-Jun-2023	12-Jun-23	10.25%	0.46%
CRISILA Short Term Bond Index	6	INE02VP07032	IKF Home Finance 11% (series 451-550) 23-Jul-2023	23-Jul-23	11.00%	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISILA Short Term Bond Index	7	INE605Y07049	Auxilo Finserve 11% (SR 2021/004 ) 30-Jul-2023	30-Jul-23	11.00%	0.76%
CRISILA Short Term Bond Index	8	INE04MH07026	Aptus Finance India 8.90% 07-Sep-2023	7-Sep-23	8.90%	0.76%
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%	0.46%
CRISILA Short Term Bond Index	10	INE471X07048	Sankhya Fin Services 10.00% (Series IV 20-21) 21-Apr-2023	21-Apr-23	10.00%	0.76%
CRISILA Short Term Bond Index	11	INE741K07405	Creditaccess Grameen 09.85% 30-Mar-2026 reset P/C 28-Mar-2024	30-Mar-26	9.85%	4.41%
CRISILA Short Term Bond Index	12	INE139R07407	Fusion Micro Finance 11.00% (SERIES L) 18-Mar-2026 P/C 18-Mar-2024	18-Mar-26	11.00%	1.52%
CRISILA Short Term Bond Index	13	INE423Y07062	SBFC Finance 08.57% (Series A) 06-Aug-2024 P/C 06-Aug-2023	6-Aug-24	8.57%	10.00%
CRISILA Short Term Bond Index	14	INE010A08131	Prism Johnson 08.20% (TRANCHE XVIII) 26-Aug-2024	26-Aug-24	8.20%	2.92%
CRISILA Short Term Bond Index	15	INE665L07032	Varroc Engineering 08.00% (Option II) 17-Sep-2023	17-Sep-23	8.00%	6.38%
CRISILA Short Term Bond Index	16	INE00MX07112	Svatantra Microfin 10.95% 29-Sep-2024	29-Sep-24	10.95%	2.13%
CRISILA Short Term Bond Index	17	INE723X07075	Trust Investment Advisors 08.50% 30-Nov-2023	30-Nov-23	8.50%	0.76%
CRISILA Short Term Bond Index	18	INE859C07147	IKF Finance 09.00% 06-Dec-2023	6-Dec-23	9.00%	1.52%
CRISILA Short Term Bond Index	19	INE894V07052	Badve Engineering 09.50% (Tranche 4) 23-Dec-2024	23-Dec-24	9.50%	1.52%
CRISILA Short Term Bond Index	20	INE04VS07289	Oxyzo Financial Services 9.11% 16-Mar-2024	16-Mar-24	9.11%	0.91%
CRISILA Short Term Bond Index	21	INE448U07190	Veritas Finance 10.58% 24-Sep-2024 P/C 23-Jun-2023	24-Sep-24	10.58%	0.76%

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CRISILA Short Term Bond Index	22	INE046W07180	Muthoot Microfin 11.55% 03-Jun-2027 P/C 03-Jun-2025	3-Jun-27	11.55%	3.40%
CRISILA Short Term Bond Index	23	INE808K07261	Arohan Financial Services 11.8647% 29-Jun-2027 P/C 29-Jun-2025	29-Jun-27	11.86%	3.49%
CRISILA Short Term Bond Index	24	INE157D07DR9	Clix Capital Services 10.10% 31-Dec-2023	31-Dec-23	10.10%	0.55%
CRISILA Short Term Bond Index	25	INE583D07281	UGRO Capital 10.25% 15-Oct-2023	15-Oct-23	10.25%	0.76%
CRISILA Short Term Bond Index	26	INE087P07220	Avanse Fin Services 09.55% (Series 16) 21-Dec-2023	21-Dec-23	9.55%	10.00%
CRISILA Short Term Bond Index	27	INE140R08056	Chaitanya India Fin Credit 12.83% 28-Sep-2026 P/C 30-Jun-2024	28-Sep-26	12.83%	1.52%
CRISILA Short Term Bond Index	28	INE0DBJ07143	Capsave Finance 09.35% 06-Sep-2025	6-Sep-25	9.35%	0.91%
CRISILA Short Term Bond Index	29	INE00DJ07029	Tapir Constructions 12.25% 14-Mar-2025	14-Mar-25	12.25%	1.52%
CRISILA Short Term Bond Index	30	INE903F08151	GMR Airports 05.50% 22-Sep-2024	22-Sep-24	5.50%	10.00%
CRISILA Short Term Bond Index	31	INE515Q08192	Annapurna Finance 12.20% (Series II) 23-Sep-2024	23-Sep-24	12.20%	1.82%
CRISILA Short Term Bond Index	32	INE850M07442	Northern Arc Capital 08.95% 30-Jun-2024	30-Jun-24	8.95%	0.61%
CRISILA Short Term Bond Index	33	INE540P07442	U. P. Power Corporation 09.95% (Series II 2022 A) 31-Mar-2025	31-Mar-25	9.95%	10.00%
CRISILA Short Term Bond Index	34	INE124N07622	SK Finance 09.10% (series 6) 16-Nov-2024	16-Nov-24	9.10%	3.04%
CRISILA Short Term Bond Index	35	INE342T08047	Navi Finserv 10.50% 31-Jul-2025	31-Jul-25	10.50%	1.06%
CRISILA Short Term Bond Index	36	INE01HV07338	Vivriti Capital 10.2541% 26-Dec-2024 P/C 25-Jan-2024	26-Dec-24	10.25%	1.49%

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CRISILA Medium Term Bond Index	1	INE808K08079	Arohan Financial Services 13.65% 30-Jun-2027	30-Jun-27	13.65%	14.29%
CRISILA Medium Term Bond Index	2	INE804I08759	ECL Finance 09.65% (Series F7F701 A) 08-Jun-2027	8-Jun-27	9.65%	14.29%
CRISILA Medium Term Bond Index	3	INE348L08041	MAS Financial Services 10.75% 20-May-2027	20-May-27	10.75%	14.29%
CRISILA Medium Term Bond Index	4	INE448U07208	Veritas Finance 10.35% 23-Jun-2028 P/C 23-Jun-2026	23-Jun-28	10.35%	14.29%
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%	14.29%
CRISILA Medium Term Bond Index	6	INE956L07076	Moneywise Financial Services 09.50% 05-Feb-2026	5-Feb-26	9.50%	14.29%
CRISILA Medium Term Bond Index	7	INE515Q07608	Annapurna Finance 10.90% 04-Nov 2027	4-Nov-27	10.90%	14.29%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE121A07QA9	Cholamandalam Investment & Fin 05.70% (Series 604) 11-May-2023	11-May-23	5.70%	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%	9.92%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE950O07354	Mahindra Rural Housing Finance 07.45% (Series MRHFL-BB2020 OptionII) 14-Jul-2023	14-Jul-23	7.45%	4.96%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE522D07BW8	Manappuram Finance 07.45% (series 11 20-2021) 22-Dec-2023	22-Dec-23	7.45%	9.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE414G07FP6	Muthoot Fin 06.65% ( Series 17A,Option I) 27-Apr-2023	27-Apr-23	6.65%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE163N08156	ONGC Petro Additions 07.98% (Series VI) 25-Oct-2023	25-Oct-23	7.98%	5.21%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	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	9	INE572E09205	PNBHF08.58% [Series XV] 16-May-2023	16-May-23	8.58%	10.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE721A07QJ7	STFC 07.95% (Series STFCL 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	INE245A08182	Tata Power 08.21% 31-Aug-2023	31-Aug-23	8.21%	10.00%
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%	1.83%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE403D08132	Bharti Telecom Ltd. 8.8% (Series X) 21-Nov-2025	21-Nov-25	8.80%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE121A070I7	Cholamandalam Investment & Fin 08.6179% (Series 555) 11-Apr-2024	11-Apr-24	8.62%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE092T08519	IDFC First Bank 08.80% [SERIES IDFC BANK OBB 17/2011] 21-Jul-2025	21-Jul-25	8.80%	10.00%

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CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE148I08207	Indiabulls Housing finance 10.00% 03-Aug-2025	3-Aug-25	10.00%	8.99%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE202E08086	IREDA 07.46% (Series XII A) 12-Aug-2025	12-Aug-25	7.46%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	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	8	INE572E09262	PNBHF 08.70% (SERIES III) 23-Nov-2024	23-Nov-24	8.70%	10.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	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	10	INE667F07IH2	SHFL 08.03% (Series 330) 22-Nov-2024	22-Nov-24	8.03%	9.17%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE729N07032	TVS Credit Services 08.30% 14-Sep-2025	14-Sep-25	8.30%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE238A08401	Axis Bank Limited 07.60% (Series 3) 20-Oct-2023	20-Oct-23	7.60%	5.91%
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE756I07DE5	HDB Financial Services 07.2871% (Series 2020 A/1(FX)/153 Option 1) 27-Jul-2023	27-Jul-23	7.29%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE001A07SJ0	HDFC 07.20% (Series X-001) 13-Apr-2023	13-Apr-23	7.20%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE053F07CU1	IRFC 05.04% (Series 155) 05-May-2023	5-May-23	5.04%	10.00%
CRISIL AAA up to 1 Year Short	5	INE916DA7QP8	Kotak Mahindra Prime 05.50% (Series III) 08-Sep-2023	8-Sep-23	5.50%	3.01%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
Term Bond Index						
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE018A08AY9	Larsen & Toubro 07.25% (Series3) 24-Apr-2023	24-Apr-23	7.25%	5.55%
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE115A07DS1	LICHF 09.00% (Tranche-177) 10-Apr-2023	10-Apr-23	9.00%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE261F08CA0	NABARD 06.40% (Series 20K) 31-Jul-2023	31-Jul-23	6.40%	8.34%
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE557F08FJ5	NHBank 05.80% 15-May-2023	15-May-23	5.80%	8.27%
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE134E08KN8	PFC 06.98% (Series -198) 20-Apr-2023	20-Apr-23	6.98%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE002A08633	Reliance Industries Ltd. 06.95% (PPD Series M2) 12-May-2023	12-May-23	6.95%	10.00%
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE020B08DC3	RECL 05.69% (Series 202 B) 30-Sep-2023	30-Sep-23	5.69%	8.93%
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07SF4	Bajaj Finance 07.90% (Series 286 ) 17-Nov-2025	17-Nov-25	7.90%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE377Y07334	Bajaj Housing Finance 07.42% (Series 29 Tranche11 ) 12-Aug-2025	12-Aug-25	7.42%	7.26%
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE756I07EA1	HDB Financial Services 05.42% (Series 2021 A/1(FX)/174) 17-Jan-2024	17-Jan-24	5.42%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE001A07TS9	HDFC 07.70% (Series AA-012) 18-Nov-2025	18-Nov-25	7.70%	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE242A08510	IOC 05.84% (Series XXII) 19-Apr-2024	19-Apr-24	5.84%	6.49%
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE916DA7RZ5	Kotak Mahindra Prime 07.8815% (tranche 6 ) 17-Feb-2025	17-Feb-25	7.88%	2.44%
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE115A07PB1	LICHF 05.72% (Tranche 406) 22-Feb-2024	22-Feb-24	5.72%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08DD2	NABARD 05.27 (Series 22A) 29-Apr-2024	29-Apr-24	5.27%	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%	3.81%
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE134E08LU1	PFC 07.59% (Series 218) 03 Nov 2025	3-Nov-25	7.59%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE020B08DP5	RECL 05.79% (Series 209) 20-Mar-2024	20-Mar-24	5.79%	10.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE556F08KE8	SIDBI 07.47% (Series VII FY-2022-23) 25-Nov-2025	25-Nov-25	7.47%	10.00%
CRISIL Dynamic Gilt Index	1	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	9.64%
CRISIL Dynamic Gilt Index	2	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	10.56%
CRISIL Dynamic Gilt Index	3	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	8.57%
CRISIL Dynamic Gilt Index	4	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	11.05%
CRISIL Dynamic Gilt Index	5	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	9.78%
CRISIL Dynamic Gilt Index	6	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	10.59%
CRISIL Dynamic Gilt Index	7	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	3.97%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Dynamic Gilt Index	8	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	5.60%
CRISIL Dynamic Gilt Index	9	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	5.74%
CRISIL Dynamic Gilt Index	10	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	8.36%
CRISIL Dynamic Gilt Index	11	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	10.38%
CRISIL Dynamic Gilt Index	12	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	5.75%
CRISIL Composite Gilt Index	1	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	17.50%
CRISIL Composite Gilt Index	2	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	9.28%
CRISIL Composite Gilt Index	3	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	17.21%
CRISIL Composite Gilt Index	4	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	8.86%
CRISIL Composite Gilt Index	5	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	10.16%
CRISIL Composite Gilt Index	6	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	8.99%
CRISIL Composite Gilt Index	7	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	9.64%
CRISIL Composite Gilt Index	8	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	11.91%
CRISIL Composite Gilt Index	9	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	6.45%
CRISIL Long Term Gilt Index	1	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	15.26%
CRISIL Long Term Gilt Index	2	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	15.01%
CRISIL Long Term Gilt Index	3	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	14.89%
CRISIL Long Term Gilt Index	4	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	15.19%
CRISIL Long Term Gilt Index	5	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	15.73%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Long Term Gilt Index	6	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	10.37%
CRISIL Long Term Gilt Index	7	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	10.17%
CRISIL Long Term Gilt Index	8	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	3.38%
CRISIL Medium Term Gilt Index	1	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	12.68%
CRISIL Medium Term Gilt Index	2	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	14.55%
CRISIL Medium Term Gilt Index	3	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	12.87%
CRISIL Medium Term Gilt Index	4	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	13.80%
CRISIL Medium Term Gilt Index	5	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	12.19%
CRISIL Medium Term Gilt Index	6	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	10.71%
CRISIL Medium Term Gilt Index	7	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	11.08%
CRISIL Medium Term Gilt Index	8	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	12.12%
CRISIL Short Term Gilt Index	1	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	15.16%
CRISIL Short Term Gilt Index	2	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	18.73%
CRISIL Short Term Gilt Index	3	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	7.02%
CRISIL Short Term Gilt Index	4	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	10.15%
CRISIL Short Term Gilt Index	5	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	14.79%
CRISIL Short Term Gilt Index	6	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	15.16%
CRISIL Short Term Gilt Index	7	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	14.91%
CRISIL Short Term Gilt Index	8	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	4.07%
CRISIL 1 Month CD Index	1	INE556F16945	Small Industries Development Bank Of India	3-Mar-23	-	10.00%
CRISIL 1 Month CD Index	2	INE476A16TN5	Canara Bank	20-Feb-23	-	10.00%
CRISIL 1 Month CD Index	3	INE261F16660	National Bank for Agriculture & Rural Development	17-Feb-23	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Month CD Index	4	INE238AD6066	Axis Bank Ltd.	28-Feb-23	-	10.00%
CRISIL 1 Month CD Index	5	INE092T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	10.00%
CRISIL 1 Month CD Index	6	INE692A16FP1	Union Bank Of India	3-Mar-23	-	10.00%
CRISIL 1 Month CD Index	7	INE528G16W38	Yes Bank Ltd.	3-Mar-23	-	10.00%
CRISIL 1 Month CD Index	8	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	10.00%
CRISIL 1 Month CD Index	9	INE160A16MX9	Punjab National Bank	28-Feb-23	-	10.00%
CRISIL 1 Month CD Index	10	INE457A16IG2	BANK OF MAHARASHTRA	23-Feb-23	-	10.00%
CRISIL 2 month CD Index	1	INE476A16TR6	Canara Bank	10-Mar-23	-	10.00%
CRISIL 2 month CD Index	2	INE514E16BZ7	Export Import Bank Of India	24-Mar-23	-	10.00%
CRISIL 2 month CD Index	3	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 2 month CD Index	4	INE556F16952	Small Industries Development Bank Of India	23-Mar-23	-	10.00%
CRISIL 2 month CD Index	5	INE238AD6256	Axis Bank Ltd.	20-Mar-23	-	10.00%
CRISIL 2 month CD Index	6	INE028A16DD9	Bank of Baroda	13-Mar-23	-	10.00%
CRISIL 2 month CD Index	7	INE679A16144	Csb Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 2 month CD Index	8	INE551W16BB2	Ujjivan Small Finance Bank Ltd.	29-Mar-23	-	10.00%
CRISIL 2 month CD Index	9	INE608A16PP6	Punjab & Sind Bank	27-Mar-23	-	10.00%
CRISIL 2 month CD Index	10	INE528G16W04	Yes Bank Ltd.	24-Mar-23	-	10.00%
CRISIL 3 month CD Index	1	INE476A16UT0	Canara Bank	17-Apr-23	-	10.00%
CRISIL 3 month CD Index	2	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	10.00%
CRISIL 3 month CD Index	3	INE028A16CV3	Bank of Baroda	10-Apr-23	-	10.00%
CRISIL 3 month CD Index	4	INE095A16P77	IndusInd Bank Ltd.	13-Apr-23	-	10.00%
CRISIL 3 month CD Index	5	INE238AD6272	Axis Bank Ltd.	28-Apr-23	-	10.00%
CRISIL 3 month CD Index	6	INE679A16110	Csb Bank Ltd.	28-Apr-23	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 3 month CD Index	7	INE237A162O6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	10.00%
CRISIL 3 month CD Index	8	INE457A16I18	BANK OF MAHARASHTRA	17-Apr-23	-	10.00%
CRISIL 3 month CD Index	9	INE551W16AM1	Ujjivan Small Finance Bank Ltd.	13-Apr-23	-	10.00%
CRISIL 3 month CD Index	10	INE735W16437	Utkarsh Small Finance Bank Ltd.	12-Apr-23		10.00%
CRISIL 6 Month CD Index	1	INE476A16UO1	Canara Bank	3-Jul-23	-	10.00%
CRISIL 6 Month CD Index	2	INE171A16KN1	Federal Bank Ltd.	11-Jul-23	-	10.00%
CRISIL 6 Month CD Index	3	INE238AD6041	Axis Bank Ltd.	19-Jul-23	-	10.00%
CRISIL 6 Month CD Index	4	INE090A165Y4	ICICI Bank Ltd.	28-Jun-23	-	10.00%
CRISIL 6 Month CD Index	5	INE237A169O1	Kotak Mahindra Bank Ltd.	21-Jun-23	-	10.00%
CRISIL 6 Month CD Index	6	INE040A16DH5	HDFC Bank Ltd.	17-Jul-23	-	10.00%
CRISIL 6 Month CD Index	7	INE092T16SR3	IDFC First Bank Ltd.	18-Jul-23	-	10.00%
CRISIL 6 Month CD Index	8	INE551W16BC0	Ujjivan Small Finance Bank Ltd.	29-Jun-23	-	10.00%
CRISIL 6 Month CD Index	9	INE514E16CB6	Export Import Bank Of India	22-Jun-23	-	10.00%
CRISIL 6 Month CD Index	10	INE07PX16319	Sbm Bank (India) Ltd.	21-Jun-23	-	10.00%
CRISIL 1 Year CD Index	1	INE692A16FT3	Union Bank Of India	10-Jan-24	-	10.00%
CRISIL 1 Year CD Index	2	INE556F16AE2	Small Industries Development Bank Of India	11-Jan-24	-	10.00%
CRISIL 1 Year CD Index	3	INE238AD6280	Axis Bank Ltd.	11-Jan-24	-	10.00%
CRISIL 1 Year CD Index	4	INE090A163Z6	ICICI Bank Ltd.	10-Jan-24	-	10.00%
CRISIL 1 Year CD Index	5	INE171A16KM3	Federal Bank Ltd.	5-Jan-24	-	10.00%
CRISIL 1 Year CD Index	6	INE237A160S1	Kotak Mahindra Bank Ltd.	17-Jan-24	-	10.00%
CRISIL 1 Year CD Index	7	INE095A16R91	IndusInd Bank Ltd.	10-Jan-24	-	10.00%
CRISIL 1 Year CD Index	8	INE040A16DS2	HDFC Bank Ltd.	10-Jan-24	-	10.00%
CRISIL 1 Year CD Index	9	INE028A16CZ4	Bank of Baroda	30-Nov-23	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Year CD Index	10	INE476A16UL7	Canara Bank	15-Dec-23	-	10.00%
CRISIL Up to 91-Day CD Index	1	<b>INE949L16BE5</b>	AU Small Finance Bank Ltd.	2-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	2	<b>INE949L16BF2</b>	AU Small Finance Bank Ltd.	7-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	3	<b>INE949L16BG0</b>	AU Small Finance Bank Ltd.	9-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	4	<b>INE949L16BH8</b>	AU Small Finance Bank Ltd.	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	5	<b>INE949L16BI6</b>	AU Small Finance Bank Ltd.	1-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	6	<b>INE949L16BK2</b>	AU Small Finance Bank Ltd.	2-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	7	<b>INE238A165Y7</b>	Axis Bank Ltd.	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	8	<b>INE238A169Z6</b>	Axis Bank Ltd.	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	9	<b>INE238AD6231</b>	Axis Bank Ltd.	27-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	10	<b>INE238AD6066</b>	Axis Bank Ltd.	28-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	11	<b>INE457A16IK4</b>	BANK OF MAHARASHTRA	1-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	12	<b>INE457A16IE7</b>	BANK OF MAHARASHTRA	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	13	<b>INE457A16IG2</b>	BANK OF MAHARASHTRA	23-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	14	<b>INE028A16CX9</b>	Bank of Baroda	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	15	<b>INE028A16CO8</b>	Bank of Baroda	14-Feb-23	-	0.93%

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CRISIL Up to 91-Day CD Index	16	INE476A16UC6	Canara Bank	3-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	17	INE476A16UG7	Canara Bank	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	18	INE476A16UI3	Canara Bank	13-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	19	INE476A16UJ1	Canara Bank	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	20	INE476A16SV0	Canara Bank	2-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	21	INE476A16TN5	Canara Bank	20-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	22	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	23	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	24	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	25	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	26	INE092T16TJ8	IDFC First Bank Ltd.	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	27	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	28	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	29	INE092T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	30	INE092T16TN0	IDFC First Bank Ltd.	28-Feb-23	-	0.93%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	31	INE562A16LI9	Indian Bank	15-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	32	INE095A16R59	IndusInd Bank Ltd.	1-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	33	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	34	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	35	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	36	INE237A167N7	Kotak Mahindra Bank Ltd.	10-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	37	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	38	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	39	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	40	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	41	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	42	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	43	INE261F16660	National Bank for Agriculture & Rural Development	17-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	44	INE160A16MS9	Punjab National Bank	3-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	45	INE160A16MV3	Punjab National Bank	14-Feb-23	-	0.93%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	46	<b>INE160A16MW1</b>	Punjab National Bank	21-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	47	<b>INE160A16MU5</b>	Punjab National Bank	24-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	48	<b>INE160A16MX9</b>	Punjab National Bank	28-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	49	<b>INE556F16911</b>	Small Industries Development Bank Of India	14-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	50	<b>INE556F16929</b>	Small Industries Development Bank Of India	15-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	51	<b>INE556F16937</b>	Small Industries Development Bank Of India	22-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	52	<b>INE556F16945</b>	Small Industries Development Bank Of India	3-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	53	<b>INE692A16FO4</b>	Union Bank Of India	28-Feb-23	-	0.93%
CRISIL Up to 91-Day CD Index	54	<b>INE692A16FP1</b>	Union Bank Of India	3-Mar-23	-	0.93%
CRISIL Up to 91-Day CD Index	55	<b>INE949L16BO4</b>	AU Small Finance Bank Ltd.	23-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	56	<b>INE238A161Z3</b>	Axis Bank Ltd.	7-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	57	<b>INE238A162Z1</b>	Axis Bank Ltd.	8-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	58	<b>INE238A163Z9</b>	Axis Bank Ltd.	9-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	59	<b>INE238AD6264</b>	Axis Bank Ltd.	21-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	60	<b>INE238AD6256</b>	Axis Bank Ltd.	20-Mar-23	-	0.76%



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CRISIL Up to 91-Day CD Index	61	INE457A16IL2	BANK OF MAHARASHTRA	8-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	62	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	63	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	64	INE028A16DD9	Bank of Baroda	13-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	65	INE028A16DE7	Bank of Baroda	20-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	66	INE476A16TR6	Canara Bank	10-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	67	INE476A16SX6	Canara Bank	14-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	68	INE476A16TS4	Canara Bank	17-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	69	INE476A16TT2	Canara Bank	21-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	70	INE514E16BY0	Export Import Bank Of India	17-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	71	INE514E16BZ7	Export Import Bank Of India	24-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	72	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	73	INE092T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	74	INE092T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	75	INE092T16TM2	IDFC First Bank Ltd.	24-Mar-23	-	0.76%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	76	INE092T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	77	INE562A16LG3	Indian Bank	6-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	78	INE095A16O60	IndusInd Bank Ltd.	6-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	79	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	80	INE237A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	81	INE237A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	82	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	83	INE237A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	84	INE261F16678	National Bank for Agriculture & Rural Development	7-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	85	INE556F16952	Small Industries Development Bank Of India	23-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	86	INE692A16FQ9	Union Bank Of India	14-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	87	INE692A16FR7	Union Bank Of India	15-Mar-23	-	0.76%
CRISIL Up to 91-Day CD Index	88	INE238AD6272	Axis Bank Ltd.	28-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	89	INE457A16I18	BANK OF MAHARASHTRA	17-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	90	INE457A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	1.79%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CD Index	91	INE028A16CV3	Bank of Baroda	10-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	92	INE476A16TX4	Canara Bank	3-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	93	INE476A16UTO	Canara Bank	17-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	94	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	95	INE040A16DR4	HDFC Bank Ltd.	3-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	96	INE092T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	97	INE562A16LJ7	Indian Bank	5-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	98	INE095A16P77	IndusInd Bank Ltd.	13-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	99	INE095A16Q19	IndusInd Bank Ltd.	28-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	100	INE237A162O6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	1.79%
CRISIL Up to 91-Day CD Index	101	INE062A16473	State Bank of India	3-Apr-23	-	1.79%
CRISIL 1 Month CP Index	1	INE245A14HI4	THE TATA POWER COMPANY LIMITED 54D CP 01MAR23	1-Mar-23	-	6.67%
CRISIL 1 Month CP Index	2	INE178A14HM9	CHENNAI PETROLEUM CORPORATION LIMITED 17FEB23 CP	17-Feb-23	-	6.67%
CRISIL 1 Month CP Index	3	INE936D14261	Jamnagar Utilities & Power Pvt. Ltd. CP ISD 121222 Mat 200223	20-Feb-23	-	6.67%
CRISIL 1 Month CP Index	4	INE146O14BB3	HINDUJA LEYLAND FINANCE LIMITED 44D CP 23FEB23	23-Feb-23	-	6.67%
CRISIL 1 Month CP Index	5	INE539K14AY1	HDFC CREDILA FINANCIAL SERVICES LIMITED 48D CP 28FEB23	28-Feb-23	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 1 Month CP Index	6	INE556F14IE0	SIDBI CP - ISD 250522 Mat 270223	27-Feb-23	-	6.67%
CRISIL 1 Month CP Index	7	INE331A14MW3	THE RAMCO CEMENTS LIMITED 57D CP 03MAR23	3-Mar-23	-	6.67%
CRISIL 1 Month CP Index	8	INE070A14661	SHREE CEMENT LIMITED 53D CP 28FEB23	28-Feb-23	-	6.67%
CRISIL 1 Month CP Index	9	INE055A14JH5	CENTURY TEXTILES AND INDUSTRIES LIMITED 91D CP 21FEB23	21-Feb-23	-	6.67%
CRISIL 1 Month CP Index	10	INE02NH14024	JSW STEEL COATED PRODUCTS LIMITED 54D CP 28FEB23	28-Feb-23	-	6.67%
CRISIL 1 Month CP Index	11	INE205A14WV0	VEDANTA LIMITED 165D CP 28FEB23	28-Feb-23	-	6.67%
CRISIL 1 Month CP Index	12	INE884B14473	KIRLOSKAR FERROUS INDUSTRIES LTD 270D CP 27FEB23	27-Feb-23	-	6.67%
CRISIL 1 Month CP Index	13	INE891D14WO6	Redington Limited CP (MD 28/02/2023)	28-Feb-23	-	6.67%
CRISIL 1 Month CP Index	14	INE423A14SG8	ADANI ENTERPRISES LIMITED 90D CP 01MAR23	1-Mar-23	-	6.67%
CRISIL 1 Month CP Index	15	INE941D14329	Sikka Ports & Terminals Ltd CP 27/02/2023 (L 191222)	27-Feb-23	-	6.67%
CRISIL 2 Month CP Index	1	INE296A14UD1	Bajaj Finance Limited CP 31/03/2023 (TBL 120123)	31-Mar-23	-	6.67%
CRISIL 2 Month CP Index	2	INE121A14UO8	Cholamandalam Investment and Finance Co Ltd CP - MD - 29-Mar-2023	29-Mar-23	-	6.67%
CRISIL 2 Month CP Index	3	INE763G14NX0	ICICI SECURITIES LIMITED 101D CP 10MAR23	10-Mar-23	-	6.67%
CRISIL 2 Month CP Index	4	INE742F14QX9	Adani Ports & Special Economic Zone Ltd CP ISD 120123 Mat 270323	27-Mar-23	-	6.67%
CRISIL 2 Month CP Index	5	INE891D14WL2	Redington (India) Ltd CP - MD - 13-Mar-2023	13-Mar-23	-	6.67%
CRISIL 2 Month CP Index	6	INE423A14PL4	ADANI ENTERPRISES LIMITED 364D CP 29MAR23	29-Mar-23	-	6.67%
CRISIL 2 Month CP Index	7	INE929O14933	RELIANCE RETAIL VENTURES LIMITED 80D CP 27MAR23	27-Mar-23	-	6.67%
CRISIL 2 Month CP Index	8	INE472A14MW5	BLUE STAR LIMITED 88D CP 20MAR23	20-Mar-23	-	6.67%
CRISIL 2 Month CP Index	9	INE982D14AL5	GODREJ & BOYCE MANUFACTURING COMPANY LIMITED 66D CP 27MAR23	27-Mar-23	-	6.67%
CRISIL 2 Month CP Index	10	INE257A14862	Bharat Heavy Electricals Ltd CP ISD 160123 MAT 270323	27-Mar-23	-	10.00%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 2 Month CP Index	11	INE508G14CU8	TIME TECHNOPLAST LIMITED 145D CP 28MAR23	28-Mar-23	-	10.00%
CRISIL 2 Month CP Index	12	INE081A14DS1	TATA Steel Ltd. CP - ISD 090123 Mat 130323	13-Mar-23	-	6.67%
CRISIL 2 Month CP Index	13	INE205A14WC0	Vedanta Ltd. CP 28/03/2023	28-Mar-23	-	6.67%
CRISIL 2 Month CP Index	14	INE884B14440	KIRLOSKAR FERROUS INDUSTRIES LTD 365D CP 08MAR23	8-Mar-23	-	6.67%
CRISIL 3 Month CP Index	1	INE01C314353	BAJAJ FINANCIAL SECURITIES LIMITED 91D CP 17APR23	17-Apr-23	-	6.67%
CRISIL 3 Month CP Index	2	INE700G14EF8	HDFC SECURITIES LTD. CP RED 17-04-2023	17-Apr-23	-	6.67%
CRISIL 3 Month CP Index	3	INE248U14MM8	IIFL WEALTH PRIME LIMITED 94D CP 17APR23	17-Apr-23	-	6.67%
CRISIL 3 Month CP Index	4	INE233A14XK3	GODREJ INDUSTRIES LIMITED 91D CP 17APR23	17-Apr-23	-	10.00%
CRISIL 3 Month CP Index	5	INE015Y14401	CARAT LANE TRADING PRIVATE LIMITED 89D CP 12APR23	12-Apr-23	-	10.00%
CRISIL 3 Month CP Index	6	INE05C614295	NLC TAMIL NADU POWER LIMITED 90D CP 12APR23	12-Apr-23	-	10.00%
CRISIL 3 Month CP Index	7	INE607M14996	TATA POWER RENEWABLE ENERGY LIMITED	20-Apr-23	-	10.00%
CRISIL 3 Month CP Index	8	INE484J14QA8	GODREJ PROPERTIES LIMITED 91D CP 17APR23	17-Apr-23	-	6.67%
CRISIL 3 Month CP Index	9	INE725H14AW6	Tata Projects Ltd CP - MD - 13-Apr-2023	13-Apr-23	-	6.67%
CRISIL 3 Month CP Index	10	INE128M14340	L AND T METRO RAIL (HYDERABAD) LIMITED 84D CP 11APR23	11-Apr-23	-	6.67%
CRISIL 3 Month CP Index	11	INE289B14IG2	GIC HOUSING FINANCE LIMITED 12APR23 CP	12-Apr-23	-	3.33%
CRISIL 3 Month CP Index	12	INE001A14YR7	HOUSING DEVELOPMENT FINANCE CORPORATION LTD 364D CP 26APR23	26-Apr-23	-	3.33%
CRISIL 3 Month CP Index	13	INE377Y14983	BAJAJ HOUSING FINANCE LIMITED 365D CP 25APR23	25-Apr-23	-	3.33%
CRISIL 3 Month CP Index	14	INE423A14SH6	ADANI ENTERPRISES LIMITED 91D CP 11APR23	11-Apr-23	-	10.00%
CRISIL 6 Month CP Index	1	INE860H14Z73	ADITYA BIRLA FINANCE LIMITED 181D CP 13JUL23	13-Jul-23	-	6.67%
CRISIL 6 Month CP Index	2	INE975F14XZ6	KOTAK MAHINDRA INVESTMENTS LIMITED 190D CP 14JUL23	14-Jul-23	-	6.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 6 Month CP Index	3	INE763G14OG3	ICICI SECURITIES LIMITED 160D CP 20JUN23	20-Jun-23	-	6.67%
CRISIL 6 Month CP Index	4	INE484J14PW4	Godrej Properties Limited CP 29/06/2023 (TBL 060123)	29-Jun-23	-	7.00%
CRISIL 6 Month CP Index	5	INE725H14AX4	TATA PROJECTS LIMITED 311D CP 20JUL23	20-Jul-23		7.00%
CRISIL 6 Month CP Index	6	INE115A14DT5	LIC Housing Finance Ltd CP - ISD 070722 Mat 200623	20-Jun-23		3.33%
CRISIL 6 Month CP Index	7	INE001A14ZB8	HOUSING DEVELOPMENT FINANCE CORPORATION LTD 364D CP 27JUN23	27-Jun-23		3.33%
CRISIL 6 Month CP Index	8	INE477A14CA1	CanFin Homes Ltd CP - ISD 021222 Mat 230623	23-Jun-23		3.33%
CRISIL 6 Month CP Index	9	INE140A14X90	PIRAMAL ENTERPRISES LIMITED 227D CP 31JUL23	31-Jul-23	-	14.00%
CRISIL 6 Month CP Index	10	INE205A14WR8	VEDANTA LIMITED 364D CP 17JUL23	17-Jul-23	-	14.00%
CRISIL 6 Month CP Index	11	INE423A14QZ2	ADANI ENTERPRISES LIMITED 365D CP 13JUL23	13-Jul-23	-	14.00%
CRISIL 6 Month CP Index	12	INE04TA14279	SKODA AUTO VOLKSWAGEN INDIA PRIVATE LIMITED 321D CP 13JUL23	13-Jul-23		14.00%
CRISIL 1 Year CP Index	1	INE001A14ZZ7	Housing Development Finance Corporation Ltd CP - MD - 26-Dec-2023	26-Dec-23	-	3.33%
CRISIL 1 Year CP Index	2	INE516Y14CC2	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED 364D CP 22DEC23	22-Dec-23	-	3.33%
CRISIL 1 Year CP Index	3	INE115A14EB1	LIC Housing Finance Ltd CP ISD 221222 Mat 121223	12-Dec-23	-	3.33%
CRISIL 1 Year CP Index	4	INE211H14534	Sharekhan Ltd CP - MD - 16- Jan-2024	16-Jan-24	-	6.67%
CRISIL 1 Year CP Index	5	INE916D141Y4	KOTAK MAHINDRA PRIME LIMITED 365D CP 05JAN24	5-Jan-24	-	6.67%
CRISIL 1 Year CP Index	6	INE601U14IX3	TATA MOTORS FINANCE LIMITED 364D CP 12JAN24	12-Jan-24	-	6.67%
CRISIL 1 Year CP Index	7	INE140A14Y57	Piramal Enterprises Ltd. CP 08/01/2024 L(09/01/2023)	8-Jan-24	-	23.33%
CRISIL 1 Year CP Index	8	INE02FN14168	IGH Holdings Pvt Ltd CP - MD - 29-Dec-2023	29-Dec-23	-	23.33%
CRISIL 1 Year CP Index	9	INE460M14388	SEBFCORP ENERGY INDIA LIMITED 364D CP 29DEC23	29-Dec-23	-	23.33%
CRISIL Up to 91-Day CP Index	1	INE742F14QV3	ADANI PORTS AND SPECIAL ECONOMIC ZONE LIMITED 20FEB23 CP	20-Feb-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	2	INE860H14Z32	ADITYA BIRLA FINANCE LIMITED 91D CP 02MAR23	2-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	3	INE891K14LU1	AXIS FINANCE LIMITED 88D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	4	INE110O14823	AXIS SECURITIES LIMITED 85D CP 10FEB23	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	5	INE110O14864	AXIS SECURITIES LIMITED 77D CP 24FEB23	24-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	6	INE01C314320	Bajaj Financial Securities Limited CP 28/02/2023 L 071222	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	7	INE704I14GL9	BARCLAYS INVESTMENTS AND LOANS (INDIA) PRIVATE LIMITED 116D CP 14FEB23	14-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	8	INE463A14MZ7	Berger Paints India Ltd CP - MD - 20-Feb-2023	20-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	9	INE376G14016	Biocon Ltd CP - MD - 22-Feb-2023	22-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	10	INE027214332	BOB Financial Solutions Ltd CP - MD - 20-Feb-2023	20-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	11	INE477A14BY3	CAN FIN HOMES LTD. CP RED 03-02-2023	3-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	12	INE178A14HM9	CHENNAI PETROLEUM CORPORATION LIMITED 17FEB23 CP	17-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	13	INE121A14UE9	Cholamandalam Investment & Finance CP - ISD 050822 Mat 030223	3-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	14	INE121A14UK6	Cholamandalam Investment & Finance CP ISD 111122 Mat 100223	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	15	INE121A14UM2	CHOLAMANDALAM INVESTMENT AND FIN. CO. LTD 72D CP 15FEB23	15-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	16	INE755K14EO6	DALMIA CEMENT (BHARAT) LIMITED 08FEB23 CP	8-Feb-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	17	INE514E14QR7	Export Import Bank of India CP (MD 13/02/2023)	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	18	INE514E14QS5	EXIM Bank CP 03/03/2023 (L021222)	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	19	INE289B14IF4	GIC Housing Finance Ltd CP - MD - 10-Feb-2023	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	20	INE982D14AK7	GODREJ AND BOYCE MANUFACTURING COMPANY LIMITED 62D CP 21FEB23	21-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	21	INE850D14NK9	Godrej Agrovet Limited CP (MD 13/02/2023)	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	22	INE850D14NP8	GODREJ AGROVET LTD. CP RED 03-03-2023	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	23	INE233A14WW0	GODREJ INDUSTRIES LIMITED 88D CP 10FEB23	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	24	INE233A14XD8	GODREJ INDUSTRIES LIMITED 86D CP 03MAR23	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	25	INE233A14WX8	Godrej Industries Ltd CP 17/02/2023 L 181122	17-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	26	INE484J14PH5	GODREJ PROPERTIES LIMITED 91D CP 13FEB23	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	27	INE484J14PP8	GODREJ PROPERTIES LIMITED 87D CP 02MAR23	2-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	28	INE539K14AY1	HDFC CREDILA FINANCIAL SERVICES LIMITED 48D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	29	INE700G14DN4	HDFC SECURITIES LIMITED 83D CP 07FEB23	7-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	30	INE700G14DT1	HDFC Securities Ltd. CP 27/02/2023 (L 021222)	27-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	31	INE700G14DU9	HDFC Securities Ltd CP - MD - 28-Feb-2023	28-Feb-23	-	0.61%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	32	INE267A14481	HINDUSTAN ZINCLIMITED 74D CP 03FEB23	3-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	33	INE001A14ZS2	Housing Development Finance Corporation Ltd CP - MD - 24-Feb-2023	24-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	34	INE001A14YI6	HDFC Ltd CP - 03-Mar-2023	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	35	INE501G14CX7	HT MEDIA LIMITED 41D CP 08FEB23	8-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	36	INE763G14NV4	ICICI Securities Limited CP 13/02/2023 ( 291122)	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	37	INE763G14NZ5	ICICI Securities Ltd. CP ISD 091222 Mat 280223	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	38	INE121J14200	INDUSTOWERS LTD 02FEB23 CP	2-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	39	INE936D14261	Jamnagar Utilities & Power Pvt. Ltd. CP ISD 121222 Mat 200223	20-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	40	INE0BY014110	JUBILANT INGREVIA LIMITED	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	41	INE824H14JS6	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED 91D CP 06FEB23	6-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	42	INE028E14LC1	Kotak Securities Ltd CP ISD 241122 Mat 060223	6-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	43	INE028E14KP5	Kotak Securities Ltd 14Feb2023 CP	14-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	44	INE028E14LB3	Kotak Securities Ltd. CP - 20-Feb-2023	20-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	45	INE027E14NR7	L&T Finance Ltd CP 09022023	9-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	46	INE128M14274	L AND T METRO RAIL (HYDERABAD) LIMITED 77D CP 10FEB23	10-Feb-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	47	INE128M14266	L&T METRO RAIL HYDERABAD LTD 17FEB23 CP	17-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	48	INE018A14JE0	LARSEN & TOUBRO LTD. CP RED 10-02-2023	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	49	INE018A14JD2	L&T Ltd CP - MD - 28-Feb-2023	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	50	INE338I14DW0	MOTILAL OSWAL FINANCIAL SERVICES LIMITED 91D CP 14FEB23	14-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	51	INE261F14JF2	NABARD CP ISD 071222 MAT 280223	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	52	INE261F14JG0	NABARD Ltd CP - MD - 27-Feb-2023	27-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	53	INE870H14OZ4	NETWORK18 MEDIA AND INVESTMENTS LTD. 91D CP 08FEB23	8-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	54	INE870H14PF3	NETWORK18 MEDIA INVESTMENTS LTD. 77D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	55	INE05C614287	NLC TAMIL NADU POWER LIMITED 90D CP 16FEB23	16-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	56	INE118D14662	NUVOCO VISTAS CORPORATION LIMITED 85D CP 03FEB23	3-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	57	INE516Y14CA6	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED 70D CP 24FEB23	24-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	58	INE516Y14CD0	PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED 58D CP 02MAR23	2-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	59	INE140A14X58	PIRAMAL ENTERPRISES LTD 07FEB23 CP	7-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	60	INE891D14WI8	REDINGTON (INDIA) LIMITED 15FEB23 CP	15-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	61	INE891D14WO6	Redington Limited CP (MD 28/02/2023)	28-Feb-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	62	INE110L14RN6	Reliance Jio Infocomm Ltd CP - ISD 021222 Mat 010323	1-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	63	INE929O14875	Reliance Retail Ventures Ltd. CP ISD 181122 Mat 100223	10-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	64	INE929O14883	Reliance Retail Ventures Ltd CP - MD - 15-Feb-2023	15-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	65	INE929O14891	Reliance Retail Ventures Ltd. 28FEB23 CP	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	66	INE550X14979	Sharekhan BNP Paribas Financial Services Ltd CP - MD - 14-Feb-2023	14-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	67	INE211H14450	Sharekhan Ltd CP - MD - 14-Feb-2023	14-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	68	INE211H14492	SHAREKHAN LIMITED 77D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	69	INE211H14476	Sharekhan Limited CP (MD 03/03/2023)	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	70	INE070A14661	SHREE CEMENT LIMITED 53D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	71	INE941D14311	Sikka ports & terminals Ltd. CP ISD 291122 Mat 130223	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	72	INE556F14IO9	SIDBI CP 09/02/2023 ( 101122 )	9-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	73	INE556F14IE0	SIDBI CP - ISD 250522 Mat 270223	27-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	74	INE089C14CF9	STERLITE TECHNOLOGIES LIMITED 90D CP 01FEB23	1-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	75	INE729N14HE9	TVS CREDIT SERVICES LIMITED 91D CP 22FEB23	22-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	76	INE306N14VD9	Tata Capital Financial Services Ltd CP ISD 251122 MAT 240223	24-Feb-23	-	0.61%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	77	INE306N14VH0	TATA CAPITAL FINANCIAL SERVICES LIMITED 57D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	78	INE033L14MG5	TATA CAPITAL HOUSING FINANCE LIMITED 91D CP 02MAR23	2-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	79	INE976I14NI5	Tata Capital Ltd CP - MD - 28-Feb-2023	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	80	INE582L14GR0	TATA HOUSING DEVELOPMENT COMPANY LIMITED 43D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	81	INE245A14HF0	THE TATA POWER COMPANY LIMITED 88D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	82	INE245A14HI4	THE TATA POWER COMPANY LIMITED 54D CP 01MAR23	1-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	83	INE081A14DQ5	TATA STEEL Ltd CP - 13-Feb-2023	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	84	INE331A14MW3	THE RAMCO CEMENTS LIMITED 57D CP 03MAR23	3-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	85	INE628A14GW4	UPL Ltd. CP ISD 141122 Mat 130223	13-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	86	INE628A14HA8	UPL Ltd. CP ISD 021222 Mat 010323	1-Mar-23	-	0.61%
CRISIL Up to 91-Day CP Index	87	INE481G14DR2	Ultratech Cement Limited CP ISD 181122 - MAT 170223	17-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	88	INE205A14XC8	VEDANTA LIMITED 88D CP 03FEB23	3-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	89	INE205A14WV0	VEDANTA LIMITED 165D CP 28FEB23	28-Feb-23	-	0.61%
CRISIL Up to 91-Day CP Index	90	INE742F14QX9	Adani Ports & Special Economic Zone Ltd CP ISD 120123 Mat 270323	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	91	INE860H14Z57	ADITYA BIRLA FINANCE LTD. CP RED 20-03-2023	20-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	92	INE110O14880	AXIS SECURITIES LTD. CP RED 15-03-2023	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	93	INE110O14906	AXIS SECURITIES LTD 24MAR23 CP	24-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	94	INE296A14UB5	BAJAJ FINANCE LIMITED 91D CP 10MAR23	10-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	95	INE296A14UD1	Bajaj Finance Limited CP 31/03/2023 ( TBL 120123)	31-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	96	INE01C314338	BAJAJ FINANCIAL SECURITIES LIMITED 90D CP 21MAR23	21-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	97	INE257A14862	Bharat Heavy Electricals Ltd CP ISD 160123 MAT 270323	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	98	INE477A14CB9	CanFin Homes Ltd CP - ISD 030123 Mat 300323	30-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	99	INE055A14JI3	CENTURY TEXTILES AND INDUSTRIES LIMITED 84D CP 29MAR23	29-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	100	INE121A14UO8	Cholamandalam Investment and Finance Co Ltd CP - MD - 29-Mar-2023	29-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	101	INE144H14FI8	Deutsche Investments India Private Limited CP 17/03/2023	17-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	102	INE514E14QU1	EXIM Bank CP 24/03/2023 (L 231222)	24-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	103	INE233A14XF3	GODREJ INDUSTRIES LIMITED 91D CP 15MAR23	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	104	INE484J14PR4	GODREJ PROPERTIES LIMITED 91D CP 17MAR23	17-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	105	INE484J14PU8	GODREJ PROPERTIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	106	INE539K14AW5	HDFC CREDILA FINANCIAL SEVICES LTD. CP RED 14-03-2023	14-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	107	INE539K14AX3	HDFC CREDILA FINANCIAL SERVICES PVT LIMITED 27MAR23 CP	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	108	INE700G14DY1	HDFC Securities Limited 13Mar23 CP	13-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	109	INE700G14EA9	HDFC Securities Limited CP (MD 15/03/2023)	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	110	INE700G14EC5	HDFC SECURITIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	111	INE700G14DV7	HDFC SECURITIES LTD. CP RED 09-03-2023	9-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	112	INE001A14ZX2	Housing Development Finance Corporation Ltd CP - MD - 16-Mar-2023	16-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	113	INE001A14ZW4	Housing Development Finance Corporation Ltd CP - MD - 20-Mar-2023	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	114	INE501G14CW9	HT MEDIA LIMITED 88D CP 28MAR23	28-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	115	INE071G14EJ6	ICICI Home Finance Co Ltd 14Mar23 CP	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	116	INE071G14EK4	ICICI Home Finance Company 20MAR23 CP	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	117	INE071G14EL2	ICICI HOME FINANCE COMPANY LIMITED 59D CP 06MAR23	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	118	INE763G14NX0	ICICI SECURITIES LIMITED 101D CP 10MAR23	10-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	119	INE763G14NI1	ICICI Securities Ltd. 17MAR23 CP	17-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	120	INE763G14OB4	ICICI SECURITIES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	121	INE763G14OE8	ICICI SECURITIES LIMITED 61D CP 08MAR23	8-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	122	INE121E14243	JSW ENERGY LTD 21MAR23 CP	21-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	123	INE824H14KF1	Julius Baer Capital (India) Pvt. Ltd. CP - ISD 211222 MAT 150323	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	124	INE824H14KH7	Julius Baer Capital (India) Pvt Ltd CP - MD - 28-Mar-2023	28-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	125	INE028E14LE7	KOTAK SECURITIES LTD 90D CP 16MAR23	16-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	126	INE028E14LF4	KOTAK SECURITIES LTD 22MAR23 CP	22-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	127	INE028E14LG2	KOTAK SECURITIES LTD 59D CP 06MAR23	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	128	INE128M14290	L AND T METRO RAIL (HYDERABAD) LIMITED	10-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	129	INE128M14308	L&T METRO RAIL HYDERABAD LTD 23MAR23 CP	23-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	130	INE128M14324	L AND T METRO RAIL (HYDERABAD) LIMITED 70D CP 20MAR23	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	131	INE0CCU14013	MIINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	132	INE774D14RJ4	Mahindra & Mahindra Financial Services Ltd CP - ISD 211022 Mat 140323	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	133	INE733E14BJ2	NTPC Ltd CP - MD - 14-Mar-2023	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	134	INE261F14JH8	NABARD CP 14/03/2023 ( 231222)	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	135	INE870H14PE6	NETWORK18 MEDIA INVESTMENTS LTD. 88D CP 14MAR23	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	136	INE870H14PG1	NETWORK 18 MEDIA & INVST. LTD. CP RED 17-03-2023	17-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	137	INE870H14PH9	NETWORK 18 MEDIA & INVST. LTD. CP RED 28-03-2023	28-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	138	INE091A14DH3	NIRMA LIMITED 90D CP 15MAR23	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	139	INE118D14696	NUVOCO VISTAS CORPORATION LIMITED 85D CP 14MAR23	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	140	INE516Y14BZ5	Piramal Capital & Housing Finance Ltd. 15MAR23 CP	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	141	INE140A14W59	PIRAMAL ENTERPRISES LIMITED 181D CP 15MAR23	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	142	INE511C14UW9	Poonawalla Fincorp Ltd CP 29/03/2023 ( 090123 )	29-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	143	INE891D14WN8	Redington (India) Ltd CP - MD - 24-Mar-2023	24-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	144	INE891D14WL2	Redington (India) Ltd CP - MD - 13-Mar-2023	13-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	145	INE110L14RL0	Reliance Jio Infocomm Ltd CP - MD - 06-Mar-2023	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	146	INE929O14925	Reliance Retail Ventures Ltd CP 13/03/2023 ( L 141222)	13-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	147	INE929O14933	RELIANCE RETAIL VENTURES LIMITED 80D CP 27MAR23	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	148	INE647A14AB1	SRF Ltd CP - MD - 06-Mar-2023	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	149	INE647A14AC9	SRF LIMITED 86D CP 22MAR23	22-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	150	INE647A14AD7	SRF Ltd CP - MD - 20-Mar-2023	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	151	INE212K14080	SBICAP Securities Ltd CP - MD - 15-Mar-2023	15-Mar-23	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	152	INE070A14687	SHREE CEMENT LIMITED 60D CP 13MAR23	13-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	153	INE941D14337	Sikka Ports & Terminals Ltd CP 06/03/2023 (L 211222)	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	154	INE403G14QJ5	STANDARD CHARTERED CAPITAL LIMITED 86D CP 15MAR23	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	155	INE660A14WY0	SUNDARAM FINANCE LIMITED 89D CP 29MAR23	29-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	156	INE729N14HI0	TVS CREDIT SERVICES LIMITED 91D CP 07MAR23	7-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	157	INE729N14HJ8	TVS CREDIT SERVICES LIMITED 79D CP 15MAR23	15-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	158	INE306N14VG2	TATA CAPITAL FINANCIAL SERVICES LIMITED 91D CP 27MAR23	27-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	159	INE976I14NJ3	Tata Capital Ltd. CP 07/03/2023 (L141222)	7-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	160	INE857Q14998	TATA CLEANTECH CAPITAL LIMITED 06MAR23 CP	6-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	161	INE245A14HH6	THE TATA POWER COMPANY LIMITED 88D CP 14MAR23	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	162	INE245A14HK0	Tata Power Company Ltd. CP 20/03/2023 (L160123)	20-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	163	INE607M14AA2	Tata Power Renewable Energy Ltd CP - MD - 24- Mar-2023	24-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	164	INE081A14DS1	TATA Steel Ltd. CP - ISD 090123 Mat 130323	13-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	165	INE628A14HC4	UPL LTD CP ISD 141222 MAT 140323	14-Mar-23	-	0.30%
CRISIL Up to 91-Day CP Index	166	INE481G14DT8	ULTRATECH CEMENT LIMITED 91D CP 17MAR23	17-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Up to 91-Day CP Index	167	INE01C314353	BAJAJ FINANCIAL SECURITIES LIMITED 91D CP 17APR23	17-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	168	INE015Y14401	CARAT LANE TRADING PRIVATE LIMITED 89D CP 12APR23	12-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	169	INE482A14BL0	CEAT LIMITED 90D CP 13APR23	13-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	170	INE289B14IG2	GIC HOUSING FINANCE LIMITED 12APR23 CP	12-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	171	INE233A14XK3	GODREJ INDUSTRIES LIMITED 91D CP 17APR23	17-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	172	INE484J14QA8	GODREJ PROPERTIES LIMITED 91D CP 17APR23	17-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	173	INE790I14CP8	HSBC INVESTDIRECT FINANCIAL SERVICES (I)LTD 90D CP 10APR23	10-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	174	INE700G14EF8	HDFC SECURITIES LTD. CP RED 17-04-2023	17-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	175	INE763G14OD0	ICICI SECURITIES LIMITED 90D CP 06APR23	6-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	176	INE248U14MM8	IIFL WEALTH PRIME LIMITED 94D CP 17APR23	17-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	177	INE824H14KJ3	JULIUS BAER CAPITAL (INDIA) PRIVATE LIMITED 91D CP 12APR23	12-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	178	INE261F14JI6	NABARD CP ISD 050123 Mat 030423	3-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	179	INE05C614295	NLC TAMIL NADU POWER LIMITED 90D CP 12APR23	12-Apr-23	-	1.62%
CRISIL Up to 91-Day CP Index	180	INE556F14IP6	Small Industries Development Bank of India CP 03/04/2023 ( 090123 )	3-Apr-23	-	1.62%
CRISIL 10 Year SDL Index	1	IN1220220165	Assam	14-Dec-32	7.57%	3.42%
CRISIL 10 Year SDL Index	2	IN1520220113	Gujarat	12-Oct-32	7.81%	8.04%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL 10 Year SDL Index	3	IN1620220369	Haryana	4-Jan-33	7.63%	3.39%
CRISIL 10 Year SDL Index	4	IN1920220168	Karnataka	4-Jan-33	7.60%	7.83%
CRISIL 10 Year SDL Index	5	IN2020220116	Kerala	28-Dec-32	7.63%	2.33%
CRISIL 10 Year SDL Index	6	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	IN2920220224	Rajasthan	28-Dec-32	7.61%	12.11%
CRISIL 10 Year SDL Index	10	IN3120220261	Tamil Nadu	11-Jan-33	7.57%	12.70%
CRISIL 10 Year SDL Index	11	IN3320220038	Uttar Pradesh	4-Oct-32	7.81%	23.28%
CRISIL 10 Year SDL Index	12	IN3420220177	West Bengal	21-Dec-32	7.64%	8.47%
CRISIL Broad Based Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.15%
CRISIL Broad Based Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	0.34%
CRISIL Broad Based Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	0.46%
CRISIL Broad Based Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	0.78%
CRISIL Broad Based Gilt Index	5	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.14%
CRISIL Broad Based Gilt Index	6	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	0.63%
CRISIL Broad Based Gilt Index	7	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	0.38%
CRISIL Broad Based Gilt Index	8	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	0.66%
CRISIL Broad Based Gilt Index	9	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	0.94%

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CRISIL Broad Based Gilt Index	10	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	0.70%
CRISIL Broad Based Gilt Index	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	0.62%
CRISIL Broad Based Gilt Index	12	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	0.66%
CRISIL Broad Based Gilt Index	13	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	0.83%
CRISIL Broad Based Gilt Index	14	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	1.20%
CRISIL Broad Based Gilt Index	15	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	0.95%
CRISIL Broad Based Gilt Index	16	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.05%
CRISIL Broad Based Gilt Index	17	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	1.06%
CRISIL Broad Based Gilt Index	18	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	1.39%
CRISIL Broad Based Gilt Index	19	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	1.06%
CRISIL Broad Based Gilt Index	20	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.20%
CRISIL Broad Based Gilt Index	21	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	1.37%
CRISIL Broad Based Gilt Index	22	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	1.40%
CRISIL Broad Based Gilt Index	23	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	0.71%
CRISIL Broad Based Gilt Index	24	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	1.76%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	25	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	1.02%
CRISIL Broad Based Gilt Index	26	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	1.05%
CRISIL Broad Based Gilt Index	27	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.18%
CRISIL Broad Based Gilt Index	28	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	0.95%
CRISIL Broad Based Gilt Index	29	IN0020140060	08.15% CGL 2026 - New 12 Year Govt. Stock	24-Nov-26	8.15%	0.97%
CRISIL Broad Based Gilt Index	30	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	1.31%
CRISIL Broad Based Gilt Index	31	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	1.42%
CRISIL Broad Based Gilt Index	32	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	1.42%
CRISIL Broad Based Gilt Index	33	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	1.15%
CRISIL Broad Based Gilt Index	34	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	1.08%
CRISIL Broad Based Gilt Index	35	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.18%
CRISIL Broad Based Gilt Index	36	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	1.36%
CRISIL Broad Based Gilt Index	37	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	1.25%
CRISIL Broad Based Gilt Index	38	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.13%
CRISIL Broad Based Gilt Index	39	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	1.53%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	40	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	1.53%
CRISIL Broad Based Gilt Index	41	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	1.62%
CRISIL Broad Based Gilt Index	42	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	1.35%
CRISIL Broad Based Gilt Index	43	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	1.39%
CRISIL Broad Based Gilt Index	44	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	1.51%
CRISIL Broad Based Gilt Index	45	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	1.19%
CRISIL Broad Based Gilt Index	46	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	1.31%
CRISIL Broad Based Gilt Index	47	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	1.44%
CRISIL Broad Based Gilt Index	48	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	0.73%
CRISIL Broad Based Gilt Index	49	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	1.40%
CRISIL Broad Based Gilt Index	50	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	1.06%
CRISIL Broad Based Gilt Index	51	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	1.74%
CRISIL Broad Based Gilt Index	52	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	1.28%
CRISIL Broad Based Gilt Index	53	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	1.83%
CRISIL Broad Based Gilt Index	54	IN0020060086	08.28% CGL 2032 (Recaptalised Bond)	15-Feb-32	8.28%	1.06%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	55	IN0020070044	08.32% CGL 2032 (Recaptalised Bond)	2-Aug-32	8.32%	1.05%
CRISIL Broad Based Gilt Index	56	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	1.60%
CRISIL Broad Based Gilt Index	57	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	1.65%
CRISIL Broad Based Gilt Index	58	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	1.56%
CRISIL Broad Based Gilt Index	59	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	1.17%
CRISIL Broad Based Gilt Index	60	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	1.13%
CRISIL Broad Based Gilt Index	61	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	1.19%
CRISIL Broad Based Gilt Index	62	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	1.49%
CRISIL Broad Based Gilt Index	63	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	1.22%
CRISIL Broad Based Gilt Index	64	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	1.32%
CRISIL Broad Based Gilt Index	65	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	1.71%
CRISIL Broad Based Gilt Index	66	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	1.17%
CRISIL Broad Based Gilt Index	67	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	1.80%
CRISIL Broad Based Gilt Index	68	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	1.75%
CRISIL Broad Based Gilt Index	69	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	1.01%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	70	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	0.39%
CRISIL Broad Based Gilt Index	71	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.15%
CRISIL Broad Based Gilt Index	72	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	0.45%
CRISIL Broad Based Gilt Index	73	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	1.09%
CRISIL Broad Based Gilt Index	74	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	1.08%
CRISIL Broad Based Gilt Index	75	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	1.24%
CRISIL Broad Based Gilt Index	76	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	0.43%
CRISIL Broad Based Gilt Index	77	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	0.93%
CRISIL Broad Based Gilt Index	78	IN0020140078	08.17% CGL 2044 (New 30 Years Govt.Stock)	1-Dec-44	8.17%	1.14%
CRISIL Broad Based Gilt Index	79	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	1.15%
CRISIL Broad Based Gilt Index	80	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	1.17%
CRISIL Broad Based Gilt Index	81	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	0.99%
CRISIL Broad Based Gilt Index	82	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	1.17%
CRISIL Broad Based Gilt Index	83	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	1.75%
CRISIL Broad Based Gilt Index	84	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	0.65%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Gilt Index	85	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	1.72%
CRISIL Broad Based Gilt Index	86	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	0.93%
CRISIL Broad Based Gilt Index	87	IN0020150077	07.72% CGL 2055 (New 40 Years Govt.Stock)	26-Oct-55	7.72%	1.17%
CRISIL Broad Based Gilt Index	88	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	0.98%
CRISIL Broad Based Gilt Index	89	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	1.16%
CRISIL Broad Based Gilt Index	90	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	1.19%
CRISIL Broad Based Gilt Index	91	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	1.73%
CRISIL Broad Based Gilt Index	92	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	1.74%
CRISIL Broad Based Gilt Index	93	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	0.95%
CRISIL Broad Based Long Term Gilt Index	1	IN0020190065	07.57% CGL 2033	17-Jun-33	7.57%	3.74%
CRISIL Broad Based Long Term Gilt Index	2	IN0020140052	08.24% CGL 2033 (New 19 year bond)	10-Nov-33	8.24%	2.79%
CRISIL Broad Based Long Term Gilt Index	3	IN0020160100	06.57% CGL 2033 - New 17 Year G-sec	5-Dec-33	6.57%	2.69%
CRISIL Broad Based Long Term Gilt Index	4	IN0020040039	07.50% CGL 2034	10-Aug-34	7.50%	2.84%
CRISIL Broad Based Long Term Gilt Index	5	IN0020200096	06.19% CGL 2034	16-Sep-34	6.19%	3.56%
CRISIL Broad Based Long Term Gilt Index	6	IN0020150051	07.73% CGL 2034 - New 19 Year G-Sec.	19-Dec-34	7.73%	2.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	7	IN0020200245	6.22% CGL 2035	16-Mar-35	6.22%	3.16%
CRISIL Broad Based Long Term Gilt Index	8	IN0020210020	06.64% CGL 2035	16-Jun-35	6.64%	4.08%
CRISIL Broad Based Long Term Gilt Index	9	IN0020050012	07.40% CGL 2035	9-Sep-35	7.40%	2.78%
CRISIL Broad Based Long Term Gilt Index	10	IN0020210152	06.67% CGL 2035	15-Dec-35	6.67%	4.31%
CRISIL Broad Based Long Term Gilt Index	11	IN0020220029	07.54% CGL 2036	23-May-36	7.54%	4.18%
CRISIL Broad Based Long Term Gilt Index	12	IN0020060045	08.33% CGL 2036	7-Jun-36	8.33%	2.41%
CRISIL Broad Based Long Term Gilt Index	13	IN0020220102	07.41% CGL 2036	19-Dec-36	7.41%	0.93%
CRISIL Broad Based Long Term Gilt Index	14	IN0020080050	06.83% CGL 2039	19-Jan-39	6.83%	0.36%
CRISIL Broad Based Long Term Gilt Index	15	IN0020190024	07.62% CGL 2039	15-Sep-39	7.62%	1.07%
CRISIL Broad Based Long Term Gilt Index	16	IN0020100031	08.30% CGL 2040	2-Jul-40	8.30%	2.61%
CRISIL Broad Based Long Term Gilt Index	17	IN0020110063	08.83% CGL 2041	12-Dec-41	8.83%	2.57%
CRISIL Broad Based Long Term Gilt Index	18	IN0020120062	08.30% CGL 2042	31-Dec-42	8.30%	2.96%
CRISIL Broad Based Long Term Gilt Index	19	IN0020190040	07.69% CGL 2043	17-Jun-43	7.69%	1.04%
CRISIL Broad Based Long Term Gilt Index	20	IN0020130079	09.23% CGL 2043 -New 30 Year Bond.	23-Dec-43	9.23%	2.23%
CRISIL Broad Based Long Term Gilt Index	21	IN0020140078	08.17% CGL 2044 (New 30 Years Govt. Stock)	1-Dec-44	8.17%	2.72%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Long Term Gilt Index	22	IN0020150044	08.13% CGL 2045	22-Jun-45	8.13%	2.75%
CRISIL Broad Based Long Term Gilt Index	23	IN0020160068	07.06% CGL 2046	10-Oct-46	7.06%	2.80%
CRISIL Broad Based Long Term Gilt Index	24	IN0020190032	07.72% CGL 2049	15-Jun-49	7.72%	2.36%
CRISIL Broad Based Long Term Gilt Index	25	IN0020200054	07.16% CGL 2050	20-Sep-50	7.16%	2.80%
CRISIL Broad Based Long Term Gilt Index	26	IN0020200252	6.67% CGL 2050	17-Dec-50	6.67%	4.18%
CRISIL Broad Based Long Term Gilt Index	27	IN0020160092	06.62% CGL 2051 - New 35 Year G-Sec.	28-Nov-51	6.62%	1.54%
CRISIL Broad Based Long Term Gilt Index	28	IN0020210194	06.99% CGL 2051	15-Dec-51	6.99%	4.11%
CRISIL Broad Based Long Term Gilt Index	29	IN0020220086	07.36% CGL 2052	12-Sep-52	7.36%	2.22%
CRISIL Broad Based Long Term Gilt Index	30	IN0020150077	07.72% CGL 2055 (New 40 Years Govt. Stock)	26-Oct-55	7.72%	2.80%
CRISIL Broad Based Long Term Gilt Index	31	IN0020190057	07.63% CGL 2059	17-Jun-59	7.63%	2.34%
CRISIL Broad Based Long Term Gilt Index	32	IN0020200039	07.19% CGL 2060	15-Sep-60	7.19%	2.76%
CRISIL Broad Based Long Term Gilt Index	33	IN0020200187	06.80% CGL 2060	15-Dec-60	6.80%	2.84%
CRISIL Broad Based Long Term Gilt Index	34	IN0020200401	06.76% CGL 2061	22-Feb-61	6.76%	4.14%
CRISIL Broad Based Long Term Gilt Index	35	IN0020210202	06.95% CGL 2061	16-Dec-61	6.95%	4.16%
CRISIL Broad Based Long Term Gilt Index	36	IN0020220094	07.40% CGL 2062	19-Sep-62	7.40%	2.28%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	1	IN0020020247	06.01% CGL 2028	25-Mar-28	6.01%	0.63%
CRISIL Broad Based Medium Term Gilt Index	2	IN0020140011	08.60% CGL 2028 -New 14 Year Bond.	2-Jun-28	8.60%	4.48%
CRISIL Broad Based Medium Term Gilt Index	3	IN0020030022	06.13% CGL 2028	4-Jun-28	6.13%	0.46%
CRISIL Broad Based Medium Term Gilt Index	4	IN0020150069	07.59% CGL 2029 - New 14 G-Sec	20-Mar-29	7.59%	5.48%
CRISIL Broad Based Medium Term Gilt Index	5	IN0020180454	07.26% CGL 2029	14-Jan-29	7.26%	5.52%
CRISIL Broad Based Medium Term Gilt Index	6	IN0020220011	07.10% CGL 2029	18-Apr-29	7.10%	5.82%
CRISIL Broad Based Medium Term Gilt Index	7	IN0020190362	06.45% CGL 2029	7-Oct-29	6.45%	4.85%
CRISIL Broad Based Medium Term Gilt Index	8	IN0020160118	06.79% CGL 2029	26-Dec-29	6.79%	5.01%
CRISIL Broad Based Medium Term Gilt Index	9	IN0020150028	07.88% CGL 2030 - New 15 Year G-Sec	19-Mar-30	7.88%	5.43%
CRISIL Broad Based Medium Term Gilt Index	10	IN0020160019	07.61% CGL 2030	9-May-30	7.61%	4.26%
CRISIL Broad Based Medium Term Gilt Index	11	IN0020200070	05.79% CGL 2030	11-May-30	5.79%	4.71%
CRISIL Broad Based Medium Term Gilt Index	12	IN0020200153	05.77% CGL 2030	3-Aug-30	5.77%	5.19%
CRISIL Broad Based Medium Term Gilt Index	13	IN0020130053	09.20% CGL 2030	30-Sep-30	9.20%	2.61%
CRISIL Broad Based Medium Term Gilt Index	14	IN0020200294	05.85% CGL 2030	1-Dec-30	5.85%	5.03%
CRISIL Broad Based Medium Term Gilt Index	15	IN0020110055	08.97% CGL 2030	5-Dec-30	8.97%	3.80%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Medium Term Gilt Index	16	IN0020210095	06.10% CGL 2031	12-Jul-31	6.10%	6.25%
CRISIL Broad Based Medium Term Gilt Index	17	IN0020170042	06.68% CGL 2031	17-Sep-31	6.68%	4.60%
CRISIL Broad Based Medium Term Gilt Index	18	IN0020210244	06.54% CGL 2032	17-Jan-32	6.54%	6.58%
CRISIL Broad Based Medium Term Gilt Index	19	IN0020060086	08.28% CGL 2032 (Recapitalised Bond)	15-Feb-32	8.28%	3.83%
CRISIL Broad Based Medium Term Gilt Index	20	IN0020070044	08.32% CGL 2032 (Recapitalised Bond)	2-Aug-32	8.32%	3.77%
CRISIL Broad Based Medium Term Gilt Index	21	IN0020220060	07.26% CGL 2032	22-Aug-32	7.26%	5.74%
CRISIL Broad Based Medium Term Gilt Index	22	IN0020020106	07.95% CGL 2032	28-Aug-32	7.95%	5.93%
CRISIL Broad Based Short Term Gilt Index	1	IN0020030014	06.30% CGL 2023	9-Apr-23	6.30%	0.49%
CRISIL Broad Based Short Term Gilt Index	2	IN0020180025	07.37% CGL 2023	16-Apr-23	7.37%	1.12%
CRISIL Broad Based Short Term Gilt Index	3	IN0020210046	04.26% CGL 2023	17-May-23	4.26%	1.51%
CRISIL Broad Based Short Term Gilt Index	4	IN0020130012	07.16% CGL 2023	20-May-23	7.16%	2.56%
CRISIL Broad Based Short Term Gilt Index	5	IN0020030055	06.17% CGL 2023	12-Jun-23	6.17%	0.46%
CRISIL Broad Based Short Term Gilt Index	6	IN0020200211	04.48% CGL 2023	2-Nov-23	4.48%	2.09%
CRISIL Broad Based Short Term Gilt Index	7	IN0020210210	04.56% CGL 2023	29-Nov-23	4.56%	1.26%
CRISIL Broad Based Short Term Gilt Index	8	IN0020130061	08.83% CGL 2023	25-Nov-23	8.83%	2.19%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	9	IN0020150010	07.68% CGL 2023	15-Dec-23	7.68%	3.11%
CRISIL Broad Based Short Term Gilt Index	10	IN0020180488	07.32% CGL 2024	28-Jan-24	7.32%	2.31%
CRISIL Broad Based Short Term Gilt Index	11	IN0020090034	07.35% CGL 2024	22-Jun-24	7.35%	2.03%
CRISIL Broad Based Short Term Gilt Index	12	IN0020220052	06.69% CGL 2024	27-Jun-24	6.69%	2.17%
CRISIL Broad Based Short Term Gilt Index	13	IN0020140045	08.40% CGL 2024	28-Jul-24	8.40%	2.75%
CRISIL Broad Based Short Term Gilt Index	14	IN0020190396	06.18% CGL 2024	4-Nov-24	6.18%	3.95%
CRISIL Broad Based Short Term Gilt Index	15	IN0020110048	09.15% CGL 2024	14-Nov-24	9.15%	3.12%
CRISIL Broad Based Short Term Gilt Index	16	IN0020220128	06.89% CGL 2025	16-Jan-25	6.89%	0.15%
CRISIL Broad Based Short Term Gilt Index	17	IN0020150036	07.72% CGL 2025 - New 10 Year G-Sec.	25-May-25	7.72%	3.49%
CRISIL Broad Based Short Term Gilt Index	18	IN0020200112	05.22% CGL 2025	15-Jun-25	5.22%	4.57%
CRISIL Broad Based Short Term Gilt Index	19	IN0020120047	08.20% CGL 2025	24-Sep-25	8.20%	3.49%
CRISIL Broad Based Short Term Gilt Index	20	IN0020030071	05.97% CGL 2025	25-Sep-25	5.97%	0.65%
CRISIL Broad Based Short Term Gilt Index	21	IN0020200278	05.15% CGL 2025	9-Nov-25	5.15%	4.51%
CRISIL Broad Based Short Term Gilt Index	22	IN0020150093	07.59% CGL 2026 - New 10 Year G-Sec	11-Jan-26	7.59%	4.61%
CRISIL Broad Based Short Term Gilt Index	23	IN0020190016	07.27% CGL 2026	8-Apr-26	7.27%	2.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL Broad Based Short Term Gilt Index	24	IN0020210012	05.63% CGL 2026	12-Apr-26	5.63%	5.79%
CRISIL Broad Based Short Term Gilt Index	25	IN0020120039	08.33% CGL 2026	9-Jul-26	8.33%	3.37%
CRISIL Broad Based Short Term Gilt Index	26	IN0020160035	06.97% CGL 2026	6-Sep-26	6.97%	3.48%
CRISIL Broad Based Short Term Gilt Index	27	IN0020010081	10.18% CGL 2026	11-Sep-26	10.18%	0.58%
CRISIL Broad Based Short Term Gilt Index	28	IN0020210186	05.74% CGL 2026	15-Nov-26	5.74%	3.14%
CRISIL Broad Based Short Term Gilt Index	29	IN0020140060	08.15% CGL 2026 - New 12 Year Govt.Stock	24-Nov-26	8.15%	3.21%
CRISIL Broad Based Short Term Gilt Index	30	IN0020060078	08.24% CGL 2027 (Recapitalised Bond)	15-Feb-27	8.24%	4.31%
CRISIL Broad Based Short Term Gilt Index	31	IN0020170026	06.79% CGL 2027	15-May-27	6.79%	4.69%
CRISIL Broad Based Short Term Gilt Index	32	IN0020220037	07.38% CGL 2027	20-Jun-27	7.38%	4.69%
CRISIL Broad Based Short Term Gilt Index	33	IN0020070036	08.26% CGL 2027 (Recapitalised Bond)	2-Aug-27	8.26%	3.79%
CRISIL Broad Based Short Term Gilt Index	34	IN0020070069	08.28% CGL 2027 (Recapitalised Bond)	21-Sep-27	8.28%	3.56%
CRISIL Broad Based Short Term Gilt Index	35	IN0020170174	07.17% CGL 2028	8-Jan-28	7.17%	4.48%
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	<b>INE238A165Y7</b>	Axis Bank Ltd.	10-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	2	<b>INE238A169Z6</b>	Axis Bank Ltd.	14-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	3	<b>INE238AD6231</b>	Axis Bank Ltd.	27-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	4	<b>INE238AD6066</b>	Axis Bank Ltd.	28-Feb-23	-	1.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	5	INE028A16CX9	Bank of Baroda	10-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	6	INE028A16CO8	Bank of Baroda	14-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	7	INE476A16UC6	Canara Bank	3-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	8	INE476A16UG7	Canara Bank	10-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	9	INE476A16UI3	Canara Bank	13-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	10	INE476A16UJ1	Canara Bank	14-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	11	INE476A16SV0	Canara Bank	2-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-A	12	INE476A16TN5	Canara Bank	20-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	13	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	14	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	15	INE237A167N7	Kotak Mahindra Bank Ltd.	10-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	16	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	17	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	18	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	19	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	20	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	21	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	22	INE261F16660	National Bank for Agriculture & Rural Development	17-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	23	INE556F16911	Small Industries Development Bank Of India	14-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	24	INE556F16929	Small Industries Development Bank Of India	15-Feb-23	-	1.92%
CRISIL upto 91 Day CD Index-A	25	INE556F16937	Small Industries Development Bank Of India	22-Feb-23	-	1.92%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	26	INE556F16945	Small Industries Development Bank Of India	3-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-A	27	INE238A161Z3	Axis Bank Ltd.	7-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	28	INE238A162Z1	Axis Bank Ltd.	8-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	29	INE238A163Z9	Axis Bank Ltd.	9-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	30	INE238AD6264	Axis Bank Ltd.	21-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	31	INE238AD6256	Axis Bank Ltd.	20-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	32	INE028A16DD9	Bank of Baroda	13-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	33	INE028A16DE7	Bank of Baroda	20-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	34	INE476A16TR6	Canara Bank	10-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	35	INE476A16SX6	Canara Bank	14-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	36	INE476A16TS4	Canara Bank	17-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	37	INE476A16TT2	Canara Bank	21-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	38	INE514E16BY0	Export Import Bank Of India	17-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	39	INE514E16BZ7	Export Import Bank Of India	24-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	40	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	41	INE237A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	42	INE237A16000	Kotak Mahindra Bank Ltd.	21-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	43	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	44	INE237A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	45	INE261F16678	National Bank for Agriculture & Rural Development	7-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	46	INE556F16952	Small Industries Development Bank Of India	23-Mar-23	-	1.25%
CRISIL upto 91 Day CD Index-A	47	INE238AD6272	Axis Bank Ltd.	28-Apr-23	-	3.13%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-A	48	INE028A16CV3	Bank of Baroda	10-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	49	INE476A16TX4	Canara Bank	3-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	50	INE476A16UT0	Canara Bank	17-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	51	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	52	INE040A16DR4	HDFC Bank Ltd.	3-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	53	INE237A162O6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-A	54	INE062A16473	State Bank of India	3-Apr-23	-	3.13%
CRISIL upto 91 Day CD Index-B	1	INE949L16BE5	AU Small Finance Bank Ltd.	2-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	2	INE949L16BF2	AU Small Finance Bank Ltd.	7-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	3	INE949L16BG0	AU Small Finance Bank Ltd.	9-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	4	INE949L16BH8	AU Small Finance Bank Ltd.	14-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	5	INE949L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.79%
CRISIL upto 91 Day CD Index-B	6	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.79%
CRISIL upto 91 Day CD Index-B	7	INE457A16IK4	BANK OF MAHARASHTRA	1-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	8	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	9	INE457A16IG2	BANK OF MAHARASHTRA	23-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	10	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	11	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	12	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	13	INE092T16TJ8	IDFC First Bank Ltd.	14-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	14	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	15	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	16	INE092T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	1.79%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	17	INE092T16TN0	IDFC First Bank Ltd.	28-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	18	INE562A16LI9	Indian Bank	15-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	19	INE095A16R59	IndusInd Bank Ltd.	1-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	20	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	21	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	22	INE160A16MS9	Punjab National Bank	3-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	23	INE160A16MV3	Punjab National Bank	14-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	24	INE160A16MW1	Punjab National Bank	21-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	25	INE160A16MU5	Punjab National Bank	24-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	26	INE160A16MX9	Punjab National Bank	28-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	27	INE692A16FO4	Union Bank Of India	28-Feb-23	-	1.79%
CRISIL upto 91 Day CD Index-B	28	INE692A16FP1	Union Bank Of India	3-Mar-23	-	1.79%
CRISIL upto 91 Day CD Index-B	29	INE949L16BO4	AU Small Finance Bank Ltd.	23-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	30	INE457A16IL2	BANK OF MAHARASHTRA	8-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	31	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	32	INE545U16384	Bandhan Bank Ltd.	15-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	33	INE092T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	34	INE092T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	35	INE092T16TM2	IDFC First Bank Ltd.	24-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	36	INE092T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	37	INE562A16LG3	Indian Bank	6-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	38	INE095A16O60	IndusInd Bank Ltd.	6-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	39	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	1.92%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CD Index-B	40	INE692A16FQ9	Union Bank Of India	14-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	41	INE692A16FR7	Union Bank Of India	15-Mar-23	-	1.92%
CRISIL upto 91 Day CD Index-B	42	INE457A16I18	BANK OF MAHARASHTRA	17-Apr-23	-	4.17%
CRISIL upto 91 Day CD Index-B	43	INE457A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	4.17%
CRISIL upto 91 Day CD Index-B	44	INE092T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	4.17%
CRISIL upto 91 Day CD Index-B	45	INE562A16LJ7	Indian Bank	5-Apr-23	-	4.17%
CRISIL upto 91 Day CD Index-B	46	INE095A16P77	IndusInd Bank Ltd.	13-Apr-23	-	4.17%
CRISIL upto 91 Day CD Index-B	47	INE095A16Q19	IndusInd Bank Ltd.	28-Apr-23	-	4.17%
CRISIL upto 365 Day CD index-A	1	INE238A165Y7	Axis Bank Ltd.	10-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	2	INE238A169Z6	Axis Bank Ltd.	14-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	3	INE238AD6231	Axis Bank Ltd.	27-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	4	INE238AD6066	Axis Bank Ltd.	28-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	5	INE238A167Y3	Axis Bank Ltd.	3-Mar-23	-	0.64%
CRISIL upto 365 Day CD index-A	6	INE028A16CX9	Bank of Baroda	10-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	7	INE028A16CO8	Bank of Baroda	14-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	8	INE476A16UC6	Canara Bank	3-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	9	INE476A16UE2	Canara Bank	8-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	10	INE476A16UG7	Canara Bank	10-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	11	INE476A16UI3	Canara Bank	13-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	12	INE476A16UJ1	Canara Bank	14-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	13	INE476A16TN5	Canara Bank	20-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	14	INE476A16TM7	Canara Bank	24-Feb-23	-	0.64%
CRISIL upto 365 Day CD index-A	15	INE476A16SV0	Canara Bank	2-Mar-23	-	0.64%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	16	INE040A16CV8	HDFC Bank Ltd.	10-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	17	INE237A164P9	Kotak Mahindra Bank Ltd.	3-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	18	INE237A167N7	Kotak Mahindra Bank Ltd.	10-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	19	INE237A165P6	Kotak Mahindra Bank Ltd.	13-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	20	INE237A168N5	Kotak Mahindra Bank Ltd.	17-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	21	INE261F16629	National Bank for Agriculture & Rural Development	3-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	22	INE261F16637	National Bank for Agriculture & Rural Development	8-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	23	INE261F16645	National Bank for Agriculture & Rural Development	14-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	24	INE261F16652	National Bank for Agriculture & Rural Development	16-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	25	INE261F16660	National Bank for Agriculture & Rural Development	17-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	26	INE556F16911	Small Industries Development Bank Of India	14-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	27	INE556F16929	Small Industries Development Bank Of India	15-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	28	INE556F16937	Small Industries Development Bank Of India	22-Feb-23		0.64%
CRISIL upto 365 Day CD index-A	29	INE556F16945	Small Industries Development Bank Of India	3-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	30	INE238AD6199	Axis Bank Ltd.	1-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	31	INE238AD6207	Axis Bank Ltd.	5-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	32	INE238AD6215	Axis Bank Ltd.	6-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	33	INE238AD6280	Axis Bank Ltd.	11-Jan-24		0.64%
CRISIL upto 365 Day CD index-A	34	INE028A16CZ4	Bank of Baroda	30-Nov-23		0.64%
CRISIL upto 365 Day CD index-A	35	INE028A16DC1	Bank of Baroda	20-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	36	INE476A16UN3	Canara Bank	4-Dec-23		0.64%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	37	INE476A16UL7	Canara Bank	15-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	38	INE040A16DO1	HDFC Bank Ltd.	14-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	39	INE040A16DS2	HDFC Bank Ltd.	10-Jan-24		0.64%
CRISIL upto 365 Day CD index-A	40	INE090A161Z0	ICICI Bank Ltd.	12-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	41	INE090A162Z8	ICICI Bank Ltd.	29-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	42	INE090A163Z6	ICICI Bank Ltd.	10-Jan-24		0.64%
CRISIL upto 365 Day CD index-A	43	INE237A161R1	Kotak Mahindra Bank Ltd.	13-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	44	INE237A165R2	Kotak Mahindra Bank Ltd.	27-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	45	INE237A160S1	Kotak Mahindra Bank Ltd.	17-Jan-24		0.64%
CRISIL upto 365 Day CD index-A	46	INE556F16AD4	Small Industries Development Bank Of India	6-Dec-23		0.64%
CRISIL upto 365 Day CD index-A	47	INE556F16AE2	Small Industries Development Bank Of India	11-Jan-24		0.64%
CRISIL upto 365 Day CD index-A	48	INE238A161Z3	Axis Bank Ltd.	7-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	49	INE238A162Z1	Axis Bank Ltd.	8-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	50	INE238A163Z9	Axis Bank Ltd.	9-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	51	INE238AD6264	Axis Bank Ltd.	21-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	52	INE238AD6256	Axis Bank Ltd.	20-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	53	INE028A16DD9	Bank of Baroda	13-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	54	INE028A16DE7	Bank of Baroda	20-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	55	INE476A16TR6	Canara Bank	10-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	56	INE476A16SX6	Canara Bank	14-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	57	INE476A16TS4	Canara Bank	17-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	58	INE476A16TT2	Canara Bank	21-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	59	INE514E16BY0	Export Import Bank Of India	17-Mar-23		0.64%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	60	INE514E16BZ7	Export Import Bank Of India	24-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	61	INE040A16CX4	HDFC Bank Ltd.	6-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	62	INE237A169N3	Kotak Mahindra Bank Ltd.	14-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	63	INE237A16000	Kotak Mahindra Bank Ltd.	21-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	64	INE237A167R8	Kotak Mahindra Bank Ltd.	29-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	65	INE237A166R0	Kotak Mahindra Bank Ltd.	20-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	66	INE261F16678	National Bank for Agriculture & Rural Development	7-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	67	INE556F16952	Small Industries Development Bank Of India	23-Mar-23		0.64%
CRISIL upto 365 Day CD index-A	68	INE238AD6272	Axis Bank Ltd.	28-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	69	INE028A16CV3	Bank of Baroda	10-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	70	INE476A16TX4	Canara Bank	3-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	71	INE476A16UP8	Canara Bank	5-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	72	INE476A16UT0	Canara Bank	17-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	73	INE040A16DG7	HDFC Bank Ltd.	13-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	74	INE040A16DR4	HDFC Bank Ltd.	3-Apr-23		0.64%
CRISIL upto 365 Day CD index-A	75	INE237A161O8	Kotak Mahindra Bank Ltd.	21-Apr-23	-	0.64%
CRISIL upto 365 Day CD index-A	76	INE237A162O6	Kotak Mahindra Bank Ltd.	28-Apr-23	-	0.64%
CRISIL upto 365 Day CD index-A	77	INE062A16473	State Bank of India	3-Apr-23	-	0.64%
CRISIL upto 365 Day CD index-A	78	INE238AD6249	Axis Bank Ltd.	15-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	79	INE238AD6165	Axis Bank Ltd.	7-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	80	INE238AD6132	Axis Bank Ltd.	4-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	81	INE028A16CW1	Bank of Baroda	5-May-23	-	0.64%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	82	INE028A16DB3	Bank of Baroda	9-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	83	INE476A16UM5	Canara Bank	15-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	84	INE476A16UK9	Canara Bank	12-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	85	INE514E16BS2	Export Import Bank Of India	19-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	86	INE040A16DP8	HDFC Bank Ltd.	5-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	87	INE040A16DF9	HDFC Bank Ltd.	15-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	88	INE040A16DD4	HDFC Bank Ltd.	15-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	89	INE237A163P1	Kotak Mahindra Bank Ltd.	15-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	90	INE237A164O2	Kotak Mahindra Bank Ltd.	31-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	91	INE237A166O7	Kotak Mahindra Bank Ltd.	9-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	92	INE556F16960	Small Industries Development Bank Of India	30-May-23	-	0.64%
CRISIL upto 365 Day CD index-A	93	INE556F16978	Small Industries Development Bank Of India	7-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	94	INE238AD6017	Axis Bank Ltd.	16-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	95	INE238AD6124	Axis Bank Ltd.	20-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	96	INE238AD6181	Axis Bank Ltd.	22-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	97	INE238AD6223	Axis Bank Ltd.	30-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	98	INE238AD6041	Axis Bank Ltd.	19-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	99	INE476A16UO1	Canara Bank	3-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	100	INE476A16TU0	Canara Bank	27-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	101	INE514E16CA8	Export Import Bank Of India	20-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	102	INE514E16CB6	Export Import Bank Of India	22-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	103	INE040A16DH5	HDFC Bank Ltd.	17-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	104	INE090A165Y4	ICICI Bank Ltd.	28-Jun-23	-	0.64%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	105	INE090A167X2	ICICI Bank Ltd.	30-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	106	INE090A164Y7	ICICI Bank Ltd.	19-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	107	INE090A168X0	ICICI Bank Ltd.	25-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	108	INE090A160Y5	ICICI Bank Ltd.	31-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	109	INE237A169O1	Kotak Mahindra Bank Ltd.	21-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	110	INE237A162P3	Kotak Mahindra Bank Ltd.	26-Jun-23	-	0.64%
CRISIL upto 365 Day CD index-A	111	INE237A163R7	Kotak Mahindra Bank Ltd.	7-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	112	INE237A166P4	Kotak Mahindra Bank Ltd.	14-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	113	INE237A167Q0	Kotak Mahindra Bank Ltd.	19-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	114	INE237A167P2	Kotak Mahindra Bank Ltd.	27-Jul-23	-	0.64%
CRISIL upto 365 Day CD index-A	115	INE238AD6025	Axis Bank Ltd.	7-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	116	INE238AD6090	Axis Bank Ltd.	6-Oct-23	-	0.64%
CRISIL upto 365 Day CD index-A	117	INE238AD6108	Axis Bank Ltd.	10-Oct-23	-	0.64%
CRISIL upto 365 Day CD index-A	118	INE238AD6116	Axis Bank Ltd.	2-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	119	INE238AD6157	Axis Bank Ltd.	23-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	120	INE028A16CT7	Bank of Baroda	17-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	121	INE028A16DA5	Bank of Baroda	12-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	122	INE028A16CY7	Bank of Baroda	15-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	123	INE476A16TV8	Canara Bank	18-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	124	INE476A16TW6	Canara Bank	23-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	125	INE476A16UR4	Canara Bank	30-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	126	INE514E16CC4	Export Import Bank Of India	17-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	127	INE514E16CD2	Export Import Bank Of India	29-Aug-23	-	0.64%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	128	INE040A16DJ1	HDFC Bank Ltd.	11-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	129	INE040A16DI3	HDFC Bank Ltd.	14-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	130	INE040A16DK9	HDFC Bank Ltd.	12-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	131	INE040A16DM5	HDFC Bank Ltd.	17-Oct-23	-	0.64%
CRISIL upto 365 Day CD index-A	132	INE040A16DN3	HDFC Bank Ltd.	2-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	133	INE040A16DQ6	HDFC Bank Ltd.	15-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	134	INE090A169X8	ICICI Bank Ltd.	7-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	135	INE090A161Y3	ICICI Bank Ltd.	11-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	136	INE090A166Y2	ICICI Bank Ltd.	15-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	137	INE090A162Y1	ICICI Bank Ltd.	29-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	138	INE090A163Y9	ICICI Bank Ltd.	3-Oct-23	-	0.64%
CRISIL upto 365 Day CD index-A	139	INE090A167Y0	ICICI Bank Ltd.	2-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	140	INE090A169Y6	ICICI Bank Ltd.	17-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	141	INE090A168Y8	ICICI Bank Ltd.	15-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	142	INE237A168P0	Kotak Mahindra Bank Ltd.	11-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	143	INE237A169P8	Kotak Mahindra Bank Ltd.	17-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	144	INE237A160Q5	Kotak Mahindra Bank Ltd.	18-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	145	INE237A162Q1	Kotak Mahindra Bank Ltd.	1-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	146	INE237A164Q7	Kotak Mahindra Bank Ltd.	7-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	147	INE237A163Q9	Kotak Mahindra Bank Ltd.	8-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	148	INE237A165Q4	Kotak Mahindra Bank Ltd.	12-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	149	INE237A166Q2	Kotak Mahindra Bank Ltd.	19-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	150	INE237A168Q8	Kotak Mahindra Bank Ltd.	2-Nov-23	-	0.64%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-A	151	INE237A160R3	Kotak Mahindra Bank Ltd.	15-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	152	INE556F16986	Small Industries Development Bank Of India	29-Aug-23	-	0.64%
CRISIL upto 365 Day CD index-A	153	INE556F16994	Small Industries Development Bank Of India	1-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	154	INE556F16AA0	Small Industries Development Bank Of India	12-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-A	155	INE556F16AB8	Small Industries Development Bank Of India	21-Nov-23	-	0.64%
CRISIL upto 365 Day CD index-A	156	INE062A16465	State Bank of India	12-Sep-23	-	0.64%
CRISIL upto 365 Day CD index-B	1	INE949L16BE5	AU Small Finance Bank Ltd.	2-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	2	INE949L16BF2	AU Small Finance Bank Ltd.	7-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	3	INE949L16BG0	AU Small Finance Bank Ltd.	9-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	4	INE949L16BH8	AU Small Finance Bank Ltd.	14-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	5	INE949L16BI6	AU Small Finance Bank Ltd.	1-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	6	INE949L16BK2	AU Small Finance Bank Ltd.	2-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	7	INE457A16IK4	BANK OF MAHARASHTRA	1-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	8	INE457A16IE7	BANK OF MAHARASHTRA	10-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	9	INE457A16IG2	BANK OF MAHARASHTRA	23-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	10	INE171A16KB6	Federal Bank Ltd.	13-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	11	INE171A16KK7	Federal Bank Ltd.	20-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	12	INE092T16TI0	IDFC First Bank Ltd.	13-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	13	INE092T16TJ8	IDFC First Bank Ltd.	14-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	14	INE092T16TK6	IDFC First Bank Ltd.	15-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	15	INE092T16TL4	IDFC First Bank Ltd.	16-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	16	INE092T16RN4	IDFC First Bank Ltd.	20-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	17	INE092T16RO2	IDFC First Bank Ltd.	21-Feb-23	-	1.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	18	INE092T16TO8	IDFC First Bank Ltd.	3-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	19	INE092T16TN0	IDFC First Bank Ltd.	28-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	20	INE562A16LI9	Indian Bank	15-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	21	INE095A16R59	IndusInd Bank Ltd.	1-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	22	INE095A16R42	IndusInd Bank Ltd.	2-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	23	INE095A16P85	IndusInd Bank Ltd.	10-Feb-23	-	1.25%
CRISIL upto 365 Day CD index-B	24	INE160A16MS9	Punjab National Bank	3-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	25	INE160A16MV3	Punjab National Bank	14-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	26	INE160A16MW1	Punjab National Bank	21-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	27	INE160A16MU5	Punjab National Bank	24-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	28	INE160A16MX9	Punjab National Bank	28-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	29	INE692A16FO4	Union Bank Of India	28-Feb-23		1.25%
CRISIL upto 365 Day CD index-B	30	INE692A16FP1	Union Bank Of India	3-Mar-23		1.25%
CRISIL upto 365 Day CD index-B	31	INE171A16KM3	Federal Bank Ltd.	5-Jan-24		1.25%
CRISIL upto 365 Day CD index-B	32	INE095A16R91	IndusInd Bank Ltd.	10-Jan-24		1.25%
CRISIL upto 365 Day CD index-B	33	INE692A16FS5	Union Bank Of India	20-Dec-23		1.25%
CRISIL upto 365 Day CD index-B	34	INE692A16FT3	Union Bank Of India	10-Jan-24		1.25%
CRISIL upto 365 Day CD index-B	35	INE949L16BO4	AU Small Finance Bank Ltd.	23-Mar-23		1.25%
CRISIL upto 365 Day CD index-B	36	INE457A16IL2	BANK OF MAHARASHTRA	8-Mar-23		1.25%
CRISIL upto 365 Day CD index-B	37	INE457A16IH0	BANK OF MAHARASHTRA	13-Mar-23		1.25%
CRISIL upto 365 Day CD index-B	38	INE545U16384	Bandhan Bank Ltd.	15-Mar-23		1.25%
CRISIL upto 365 Day CD index-B	39	INE092T16TQ3	IDFC First Bank Ltd.	9-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	40	INE092T16TS9	IDFC First Bank Ltd.	13-Mar-23	-	1.25%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CD index-B	41	INE092T16TM2	IDFC First Bank Ltd.	24-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	42	INE092T16TR1	IDFC First Bank Ltd.	8-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	43	INE562A16LG3	Indian Bank	6-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	44	INE095A16O60	IndusInd Bank Ltd.	6-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	45	INE095A16O78	IndusInd Bank Ltd.	15-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	46	INE692A16FQ9	Union Bank Of India	14-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	47	INE692A16FR7	Union Bank Of India	15-Mar-23	-	1.25%
CRISIL upto 365 Day CD index-B	48	INE457A16IN8	BANK OF MAHARASHTRA	5-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	49	INE457A16I18	BANK OF MAHARASHTRA	17-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	50	INE457A16IM0	BANK OF MAHARASHTRA	3-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	51	INE092T16TU5	IDFC First Bank Ltd.	5-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	52	INE562A16LJ7	Indian Bank	5-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	53	INE095A16P77	IndusInd Bank Ltd.	13-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	54	INE095A16Q01	IndusInd Bank Ltd.	26-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	55	INE095A16Q19	IndusInd Bank Ltd.	28-Apr-23	-	1.25%
CRISIL upto 365 Day CD index-B	56	INE457A16IF4	BANK OF MAHARASHTRA	23-May-23	-	1.25%
CRISIL upto 365 Day CD index-B	57	INE171A16KE0	Federal Bank Ltd.	15-May-23	-	1.25%
CRISIL upto 365 Day CD index-B	58	INE095A16Q27	IndusInd Bank Ltd.	26-May-23	-	1.25%
CRISIL upto 365 Day CD index-B	59	INE095A16P93	IndusInd Bank Ltd.	31-May-23	-	1.25%
CRISIL upto 365 Day CD index-B	60	INE171A16KN1	Federal Bank Ltd.	11-Jul-23	-	1.25%
CRISIL upto 365 Day CD index-B	61	INE092T16SR3	IDFC First Bank Ltd.	18-Jul-23	-	1.25%
CRISIL upto 365 Day CD index-B	62	INE545U16418	Bandhan Bank Ltd.	12-Sep-23	-	1.25%
CRISIL upto 365 Day CD index-B	63	INE545U16426	Bandhan Bank Ltd.	29-Sep-23	-	1.25%

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CRISIL upto 365 Day CD index-B	64	INE171A16KD2	Federal Bank Ltd.	17-Aug-23	-	1.25%
CRISIL upto 365 Day CD index-B	65	INE171A16KF7	Federal Bank Ltd.	7-Sep-23	-	1.25%
CRISIL upto 365 Day CD index-B	66	INE171A16KH3	Federal Bank Ltd.	13-Sep-23	-	1.25%
CRISIL upto 365 Day CD index-B	67	INE171A16KI1	Federal Bank Ltd.	23-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	68	INE171A16KJ9	Federal Bank Ltd.	13-Nov-23	-	1.25%
CRISIL upto 365 Day CD index-B	69	INE092T16SS1	IDFC First Bank Ltd.	24-Aug-23	-	1.25%
CRISIL upto 365 Day CD index-B	70	INE092T16ST9	IDFC First Bank Ltd.	25-Aug-23	-	1.25%
CRISIL upto 365 Day CD index-B	71	INE095A16Q35	IndusInd Bank Ltd.	5-Sep-23	-	1.25%
CRISIL upto 365 Day CD index-B	72	INE095A16R18	IndusInd Bank Ltd.	3-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	73	INE095A16Q76	IndusInd Bank Ltd.	5-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	74	INE095A16Q84	IndusInd Bank Ltd.	9-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	75	INE095A16R00	IndusInd Bank Ltd.	11-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	76	INE095A16Q92	IndusInd Bank Ltd.	12-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	77	INE095A16R26	IndusInd Bank Ltd.	18-Oct-23	-	1.25%
CRISIL upto 365 Day CD index-B	78	INE095A16R83	IndusInd Bank Ltd.	15-Nov-23	-	1.25%
CRISIL upto 365 Day CD index-B	79	INE160A16MM2	Punjab National Bank	24-Aug-23	-	1.25%
CRISIL upto 365 Day CD index-B	80	INE160A16MO8	Punjab National Bank	7-Sep-23	-	1.25%
CRISIL upto 365 Day CD Index-C	1	INE735W16395	Utkarsh Small Finance Bank Ltd.	22-Feb-23	-	5.00%
CRISIL upto 365 Day CD Index-C	2	INE528G16W38	Yes Bank Ltd.	3-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	3	INE614B16719	Karnataka Bank Ltd.	15-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	4	INE608A16PP6	Punjab & Sind Bank	27-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	5	INE608A16PO9	Punjab & Sind Bank	23-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	6	INE07PX16301	Sbm Bank (India) Ltd.	8-Mar-23		5.00%

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CRISIL upto 365 Day CD Index-C	7	INE168A16MH5	The Jammu & Kashmir Bank Ltd.	17-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	8	INE691A16LC9	UCO Bank	15-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	9	INE551W16BB2	Ujjivan Small Finance Bank Ltd.	29-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	10	INE735W16478	Utkarsh Small Finance Bank Ltd.	10-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	11	INE528G16W53	Yes Bank Ltd.	10-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	12	INE528G16W04	Yes Bank Ltd.	24-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	13	INE528G16W46	Yes Bank Ltd.	6-Mar-23		5.00%
CRISIL upto 365 Day CD Index-C	14	INE551W16AM1	Ujjivan Small Finance Bank Ltd.	13-Apr-23		5.00%
CRISIL upto 365 Day CD Index-C	15	INE735W16437	Utkarsh Small Finance Bank Ltd.	12-Apr-23	-	5.00%
CRISIL upto 365 Day CD Index-C	16	INE07PX16335	Sbm Bank (India) Ltd.	9-Jun-23	-	5.00%
CRISIL upto 365 Day CD Index-C	17	INE07PX16319	Sbm Bank (India) Ltd.	21-Jun-23	-	5.00%
CRISIL upto 365 Day CD Index-C	18	INE07PX16327	Sbm Bank (India) Ltd.	16-Jun-23	-	5.00%
CRISIL upto 365 Day CD Index-C	19	INE551W16BC0	Ujjivan Small Finance Bank Ltd.	29-Jun-23	-	5.00%
CRISIL upto 365 Day CD Index-C	20	INE735W16486	Utkarsh Small Finance Bank Ltd.	26-Sep-23	-	5.00%
CRISIL upto 365 Day CP Index-A	1	INE860H14W27	Aditya Birla Finance Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	2	INE860H14Z24	Aditya Birla Finance Ltd.	27-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	3	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	4	INE891K14LI6	Axis Finance Ltd.	9-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	5	INE891K14LU1	Axis Finance Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	6	INE110O14823	Axis Securities Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	7	INE110O14849	Axis Securities Ltd.	20-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	8	INE110O14864	Axis Securities Ltd.	24-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	9	INE01C314320	Bajaj Financial Securities Ltd.	28-Feb-23	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	10	INE377Y14967	Bajaj Housing Finance Ltd.	17-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	11	INE704I14GK1	Barclays Investments & Loans (India) Pvt. Ltd.	8-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	12	INE704I14GI5	Barclays Investments & Loans (India) Pvt. Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	13	INE704I14GL9	Barclays Investments & Loans (India) Pvt. Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	14	INE463A14MZ7	Berger Paints India Ltd.	20-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	15	INE027214332	Bob Financial Solutions Ltd.	20-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	16	INE178A14HM9	Chennai Petroleum Corporation Ltd.	17-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	17	INE144H14FC1	Deutsche Investments India Pvt. Ltd.	7-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	18	INE144H14FH0	Deutsche Investments India Pvt. Ltd.	8-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	19	INE144H14FF4	Deutsche Investments India Pvt. Ltd.	24-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	20	INE514E14QR7	Export Import Bank Of India	13-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	21	INE514E14QT3	Export Import Bank Of India	1-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	22	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	23	INE535H14IH3	Fullerton India Credit Co. Ltd.	17-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	24	INE539K14AY1	HDFC Credila Financial Services Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	25	INE790I14CK9	HSBC InvestDirect Financial Services (India) Ltd.	6-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	26	INE790I14CG7	HSBC InvestDirect Financial Services (India) Ltd.	3-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	27	INE700G14AZ4	Hdfc Securities Ltd.	2-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	28	INE700G14DN4	Hdfc Securities Ltd.	7-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	29	INE700G14DT1	Hdfc Securities Ltd.	27-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	30	INE700G14DU9	Hdfc Securities Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	31	INE267A14481	Hindustan Zinc Ltd.	3-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	32	INE001A14ZS2	Housing Development Finance Corporation Ltd.	24-Feb-23	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	33	INE001A14YI6	Housing Development Finance Corporation Ltd.	3-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	34	INE763G14LV8	ICICI Securities Ltd.	8-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	35	INE763G14NV4	ICICI Securities Ltd.	13-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	36	INE763G14NZ5	ICICI Securities Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	37	INE936D14261	Jamnagar Utilities & Power Pvt. Ltd.	20-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	38	INE975F14WZ8	Kotak Mahindra Investments Ltd.	22-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	39	INE028E14LC1	Kotak Securities Ltd.	6-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	40	INE028E14KP5	Kotak Securities Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	41	INE028E14LB3	Kotak Securities Ltd.	20-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	42	INE027E14NR7	L&T Finance Ltd.	9-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	43	INE027E14MK4	L&T Finance Ltd.	21-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	44	INE027E14ML2	L&T Finance Ltd.	1-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	45	INE128M14274	L&T Metro Rail (Hyderabad) Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	46	INE128M14266	L&T Metro Rail (Hyderabad) Ltd.	17-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	47	INE115A14DS7	LIC Housing Finance Ltd.	22-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	48	INE018A14JE0	Larsen & Toubro Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	49	INE018A14JD2	Larsen & Toubro Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	50	INE774D14RA3	Mahindra & Mahindra Financial Services Ltd.	24-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	51	INE261F14JF2	National Bank for Agriculture & Rural Development	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	52	INE261F14JG0	National Bank for Agriculture & Rural Development	27-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	53	INE870H14OY7	Network 18 Media & Invst. Ltd.	6-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	54	INE870H14OZ4	Network 18 Media & Invst. Ltd.	8-Feb-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	55	INE870H14PF3	Network 18 Media & Invst. Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	56	INE110L14RK2	Reliance Jio Infocomm Ltd.	27-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	57	INE110L14RM8	Reliance Jio Infocomm Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	58	INE110L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	59	INE929O14875	Reliance Retail Ventures Ltd.	10-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	60	INE929O14883	Reliance Retail Ventures Ltd.	15-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	61	INE929O14891	Reliance Retail Ventures Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	62	INE550X14979	Sharekhan Financial Services Pvt. Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	63	INE550X14987	Sharekhan Financial Services Pvt. Ltd.	1-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	64	INE550X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	65	INE211H14450	Sharekhan Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	66	INE211H14492	Sharekhan Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	67	INE211H14476	Sharekhan Ltd.	3-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	68	INE070A14661	Shree Cement Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	69	INE941D14303	Sikka Ports & Terminals Ltd.	6-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	70	INE941D14311	Sikka Ports & Terminals Ltd.	13-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	71	INE556F14IO9	Small Industries Development Bank Of India	9-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	72	INE556F14IE0	Small Industries Development Bank Of India	27-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	73	INE403G14PG3	Standard Chartered Capital Ltd.	8-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	74	INE403G14PJ7	Standard Chartered Capital Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	75	INE660A14WV6	Sundaram Finance Ltd.	2-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	76	INE886H14HU5	TV18 Broadcast Ltd.	6-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	77	INE886H14HV3	TV18 Broadcast Ltd.	10-Feb-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	78	INE886H14HW1	TV18 Broadcast Ltd.	23-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	79	INE306N14UE9	Tata Capital Financial Services Ltd.	14-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	80	INE306N14VD9	Tata Capital Financial Services Ltd.	24-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	81	INE306N14VH0	Tata Capital Financial Services Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	82	INE033L14MG5	Tata Capital Housing Finance Ltd.	2-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	83	INE976I14NI5	Tata Capital Ltd.	28-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	84	INE481G14DR2	Ultratech Cement Ltd.	17-Feb-23	-	0.30%
CRISIL upto 365 Day CP Index-A	85	INE891K14LV9	Axis Finance Ltd.	22-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	86	INE704I14GT2	Barclays Investments & Loans (India) Pvt. Ltd.	28-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	87	INE704I14GU0	Barclays Investments & Loans (India) Pvt. Ltd.	12-Jan-24	-	0.30%
CRISIL upto 365 Day CP Index-A	88	INE001A14ZU8	Housing Development Finance Corporation Ltd.	28-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	89	INE001A14ZV6	Housing Development Finance Corporation Ltd.	5-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	90	INE001A14ZY0	Housing Development Finance Corporation Ltd.	11-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	91	INE001A14ZZ7	Housing Development Finance Corporation Ltd.	26-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	92	INE763G14OH1	ICICI Securities Ltd.	10-Jan-24	-	0.30%
CRISIL upto 365 Day CP Index-A	93	INE975F14XV5	Kotak Mahindra Investments Ltd.	11-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	94	INE916D141W8	Kotak Mahindra Prime Ltd.	2-Jan-24	-	0.30%
CRISIL upto 365 Day CP Index-A	95	INE916D141Y4	Kotak Mahindra Prime Ltd.	5-Jan-24	-	0.30%
CRISIL upto 365 Day CP Index-A	96	INE027E14NW7	L&T Finance Ltd.	30-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	97	INE027E14NY3	L&T Finance Ltd.	4-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	98	INE027E14NZ0	L&T Finance Ltd.	19-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	99	INE115A14EC9	LIC Housing Finance Ltd.	21-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	100	INE115A14EB1	LIC Housing Finance Ltd.	12-Dec-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	101	INE550X14AA1	Sharekhan Financial Services Pvt. Ltd.	12-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	102	INE211H14500	Sharekhan Ltd.	14-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	103	INE211H14534	Sharekhan Ltd.	16-Jan-24	-	0.30%
CRISIL upto 365 Day CP Index-A	104	INE660A14WX2	Sundaram Finance Ltd.	8-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	105	INE976I14NK1	Tata Capital Ltd.	15-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	106	INE976I14NL9	Tata Capital Ltd.	19-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	107	INE857Q14AA4	Tata Cleantech Capital Ltd.	22-Dec-23	-	0.30%
CRISIL upto 365 Day CP Index-A	108	INE860H14Z57	Aditya Birla Finance Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	109	INE831R14CL0	Aditya Birla Housing Finance Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	110	INE110O14880	Axis Securities Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	111	INE110O14906	Axis Securities Ltd.	24-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	112	INE296A14UB5	Bajaj Finance Ltd.	10-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	113	INE296A14UD1	Bajaj Finance Ltd.	31-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	114	INE01C314247	Bajaj Financial Securities Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	115	INE01C314338	Bajaj Financial Securities Ltd.	21-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	116	INE01C314262	Bajaj Financial Securities Ltd.	24-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	117	INE01C314254	Bajaj Financial Securities Ltd.	29-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	118	INE704I14GG9	Barclays Investments & Loans (India) Pvt. Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	119	INE704I14GD6	Barclays Investments & Loans (India) Pvt. Ltd.	7-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	120	INE704I14GE4	Barclays Investments & Loans (India) Pvt. Ltd.	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	121	INE027214340	Bob Financial Solutions Ltd.	23-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	122	INE144H14FI8	Deutsche Investments India Pvt. Ltd.	17-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	123	INE514E14QU1	Export Import Bank Of India	24-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	124	INE535H14II1	Fullerton India Credit Co. Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	125	INE756I14CX3	HDB Financial Services Ltd.	17-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	126	INE539K14AW5	HDFC Credila Financial Services Ltd.	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	127	INE539K14AX3	HDFC Credila Financial Services Ltd.	27-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	128	INE790I14CF9	HSBC InvestDirect Financial Services (India) Ltd.	7-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	129	INE790I14CM5	HSBC InvestDirect Financial Services (India) Ltd.	9-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	130	INE790I14CN3	HSBC InvestDirect Financial Services (India) Ltd.	21-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	131	INE700G14DY1	Hdfc Securities Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	132	INE700G14EA9	Hdfc Securities Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	133	INE700G14EC5	Hdfc Securities Ltd.	27-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	134	INE700G14DV7	Hdfc Securities Ltd.	9-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	135	INE001A14ZX2	Housing Development Finance Corporation Ltd.	16-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	136	INE001A14ZW4	Housing Development Finance Corporation Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	137	INE071G14EJ6	ICICI Home Finance Co. Ltd.	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	138	INE071G14EK4	ICICI Home Finance Co. Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	139	INE071G14EL2	ICICI Home Finance Co. Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	140	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	141	INE763G14LY2	ICICI Securities Ltd.	16-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	142	INE763G14NI1	ICICI Securities Ltd.	17-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	143	INE763G14OB4	ICICI Securities Ltd.	27-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	144	INE763G14OE8	ICICI Securities Ltd.	8-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	145	INE975F14XB7	Kotak Mahindra Investments Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	146	INE975F14XD3	Kotak Mahindra Investments Ltd.	24-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	147	INE916D141C0	Kotak Mahindra Prime Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	148	INE916D141N7	Kotak Mahindra Prime Ltd.	27-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	149	INE028E14LE7	Kotak Securities Ltd.	16-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	150	INE028E14LF4	Kotak Securities Ltd.	22-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	151	INE028E14LG2	Kotak Securities Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	152	INE027E14MM0	L&T Finance Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	153	INE027E14MN8	L&T Finance Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	154	INE128M14290	L&T Metro Rail (Hyderabad) Ltd.	10-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	155	INE128M14308	L&T Metro Rail (Hyderabad) Ltd.	23-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	156	INE128M14324	L&T Metro Rail (Hyderabad) Ltd.	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	157	INE115A14DV1	LIC Housing Finance Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	158	INE0CCU14013	MINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	159	INE774D14RI6	Mahindra & Mahindra Financial Services Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	160	INE774D14RJ4	Mahindra & Mahindra Financial Services Ltd.	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	161	INE733E14BJ2	NTPC	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	162	INE261F14JH8	National Bank for Agriculture & Rural Development	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	163	INE870H14NW3	Network 18 Media & Invst. Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	164	INE870H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	165	INE870H14PE6	Network 18 Media & Invst. Ltd.	14-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	166	INE870H14PG1	Network 18 Media & Invst. Ltd.	17-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	167	INE870H14PH9	Network 18 Media & Invst. Ltd.	28-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	168	INE110L14RLO	Reliance Jio Infocomm Ltd.	6-Mar-23	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	169	INE929O14925	Reliance Retail Ventures Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	170	INE929O14933	Reliance Retail Ventures Ltd.	27-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	171	INE018E14PI0	SBI Cards & Payment Services Ltd.	23-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	172	INE212K14080	Sbicap Securities Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	173	INE550X14953	Sharekhan Financial Services Pvt. Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	174	INE211H14419	Sharekhan Ltd.	7-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	175	INE070A14687	Shree Cement Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	176	INE941D14337	Sikka Ports & Terminals Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	177	INE556F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	178	INE556F14II1	Small Industries Development Bank Of India	20-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	179	INE403G14QH9	Standard Chartered Capital Ltd.	9-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	180	INE403G14QB2	Standard Chartered Capital Ltd.	10-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	181	INE403G14QJ5	Standard Chartered Capital Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	182	INE403G14PI9	Standard Chartered Capital Ltd.	21-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	183	INE660A14WP8	Sundaram Finance Ltd.	23-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	184	INE660A14WQ6	Sundaram Finance Ltd.	28-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	185	INE660A14WY0	Sundaram Finance Ltd.	29-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	186	INE886H14HF6	TV18 Broadcast Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	187	INE886H14HG4	TV18 Broadcast Ltd.	7-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	188	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	189	INE306N14UH2	Tata Capital Financial Services Ltd.	15-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	190	INE306N14UI0	Tata Capital Financial Services Ltd.	24-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	191	INE306N14VG2	Tata Capital Financial Services Ltd.	27-Mar-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	192	INE976I14NJ3	Tata Capital Ltd.	7-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	193	INE976I14NE4	Tata Capital Ltd.	21-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	194	INE857Q14998	Tata Cleantech Capital Ltd.	6-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	195	INE481G14DT8	Ultratech Cement Ltd.	17-Mar-23	-	0.30%
CRISIL upto 365 Day CP Index-A	196	INE860H14Y82	Aditya Birla Finance Ltd.	2-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	197	INE296A14TC5	Bajaj Finance Ltd.	28-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	198	INE01C314353	Bajaj Financial Securities Ltd.	17-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	199	INE377Y14983	Bajaj Housing Finance Ltd.	25-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	200	INE790I14CL7	HSBC InvestDirect Financial Services (India) Ltd.	17-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	201	INE790I14CP8	HSBC InvestDirect Financial Services (India) Ltd.	10-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	202	INE700G14EF8	Hdfc Securities Ltd.	17-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	203	INE001A14YR7	Housing Development Finance Corporation Ltd.	26-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	204	INE763G14OD0	ICICI Securities Ltd.	6-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	205	INE975F14XR3	Kotak Mahindra Investments Ltd.	3-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	206	INE916D141S6	Kotak Mahindra Prime Ltd.	3-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	207	INE916D141D8	Kotak Mahindra Prime Ltd.	5-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	208	INE027E14NS5	L&T Finance Ltd.	13-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	209	INE027E14MS7	L&T Finance Ltd.	21-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	210	INE774D14RB1	Mahindra & Mahindra Financial Services Ltd.	28-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	211	INE261F14JI6	National Bank for Agriculture & Rural Development	3-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	212	INE556F14IP6	Small Industries Development Bank Of India	3-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	213	INE403G14PU4	Standard Chartered Capital Ltd.	7-Apr-23	-	0.30%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	214	INE403G14QC0	Standard Chartered Capital Ltd.	12-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	215	INE403G14QD8	Standard Chartered Capital Ltd.	13-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	216	INE692Q14AR9	Toyota Financial Services India Ltd.	27-Apr-23	-	0.30%
CRISIL upto 365 Day CP Index-A	217	INE860H14Z08	Aditya Birla Finance Ltd.	31-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	218	INE860H14Z40	Aditya Birla Finance Ltd.	7-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	219	INE296A14TX1	Bajaj Finance Ltd.	23-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	220	INE296A14TY9	Bajaj Finance Ltd.	29-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	221	INE704I14GN5	Barclays Investments & Loans (India) Pvt. Ltd.	16-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	222	INE704I14GJ3	Barclays Investments & Loans (India) Pvt. Ltd.	30-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	223	INE704I14GP0	Barclays Investments & Loans (India) Pvt. Ltd.	2-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	224	INE704I14GQ8	Barclays Investments & Loans (India) Pvt. Ltd.	7-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	225	INE535H14IO9	Fullerton India Credit Co. Ltd.	1-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	226	INE790I14CO1	HSBC InvestDirect Financial Services (India) Ltd.	22-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	227	INE001A14YV9	Housing Development Finance Corporation Ltd.	17-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	228	INE001A14YW7	Housing Development Finance Corporation Ltd.	18-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	229	INE001A14ZC6	Housing Development Finance Corporation Ltd.	15-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	230	INE763G14OF5	ICICI Securities Ltd.	9-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	231	INE00V214080	John Deere Financial India Pvt. Ltd.	12-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	232	INE975F14XM4	Kotak Mahindra Investments Ltd.	4-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	233	INE975F14XU7	Kotak Mahindra Investments Ltd.	12-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	234	INE916D141F3	Kotak Mahindra Prime Ltd.	5-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	235	INE916D141H9	Kotak Mahindra Prime Ltd.	5-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	236	INE027E14NG0	L&T Finance Ltd.	4-May-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	237	INE027E14NU1	L&T Finance Ltd.	26-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	238	INE027E14MY5	L&T Finance Ltd.	5-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	239	INE027E14NX5	L&T Finance Ltd.	9-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	240	INE027E14NH8	L&T Finance Ltd.	12-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	241	INE115A14DY5	LIC Housing Finance Ltd.	15-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	242	INE115A14DZ2	LIC Housing Finance Ltd.	31-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	243	INE774D14RM8	Mahindra & Mahindra Financial Services Ltd.	18-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	244	INE774D14RK2	Mahindra & Mahindra Financial Services Ltd.	23-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	245	INE774D14RL0	Mahindra & Mahindra Financial Services Ltd.	2-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	246	INE774D14RN6	Mahindra & Mahindra Financial Services Ltd.	9-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	247	INE733E14AZ0	NTPC	4-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	248	INE261F14JJ4	National Bank for Agriculture & Rural Development	7-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	249	INE211H14526	Sharekhan Ltd.	13-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	250	INE403G14PW0	Standard Chartered Capital Ltd.	12-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	251	INE403G14PT6	Standard Chartered Capital Ltd.	19-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	252	INE403G14PX8	Standard Chartered Capital Ltd.	26-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	253	INE403G14QI7	Standard Chartered Capital Ltd.	6-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	254	INE403G14QA4	Standard Chartered Capital Ltd.	9-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	255	INE403G14PZ3	Standard Chartered Capital Ltd.	15-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	256	INE660A14WR4	Sundaram Finance Ltd.	31-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	257	INE306N14VE7	Tata Capital Financial Services Ltd.	29-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	258	INE976I14NH7	Tata Capital Ltd.	31-May-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	259	INE976I14NF1	Tata Capital Ltd.	13-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	260	INE857Q14915	Tata Cleantech Capital Ltd.	23-May-23	-	0.30%
CRISIL upto 365 Day CP Index-A	261	INE860H14Z73	Aditya Birla Finance Ltd.	13-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	262	INE296A14TG6	Bajaj Finance Ltd.	22-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	263	INE296A14TH4	Bajaj Finance Ltd.	23-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	264	INE704I14GR6	Barclays Investments & Loans (India) Pvt. Ltd.	20-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	265	INE535H14IJ9	Fullerton India Credit Co. Ltd.	23-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	266	INE535H14IK7	Fullerton India Credit Co. Ltd.	14-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	267	INE001A14ZD4	Housing Development Finance Corporation Ltd.	20-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	268	INE001A14ZB8	Housing Development Finance Corporation Ltd.	27-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	269	INE001A14ZE2	Housing Development Finance Corporation Ltd.	25-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	270	INE763G14OG3	ICICI Securities Ltd.	20-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	271	INE975F14XX1	Kotak Mahindra Investments Ltd.	27-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	272	INE975F14XG6	Kotak Mahindra Investments Ltd.	28-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	273	INE975F14XW3	Kotak Mahindra Investments Ltd.	24-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	274	INE975F14XZ6	Kotak Mahindra Investments Ltd.	14-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	275	INE916D141K3	Kotak Mahindra Prime Ltd.	5-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	276	INE027E14NA3	L&T Finance Ltd.	19-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	277	INE027E14NB1	L&T Finance Ltd.	23-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	278	INE027E14NE5	L&T Finance Ltd.	5-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	279	INE027E14NF2	L&T Finance Ltd.	14-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	280	INE115A14DT5	LIC Housing Finance Ltd.	20-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	281	INE115A14EA3	LIC Housing Finance Ltd.	12-Jul-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	282	INE843N14011	Simto investment company Ltd.	31-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	283	INE660A14WS2	Sundaram Finance Ltd.	23-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	284	INE660A14WW4	Sundaram Finance Ltd.	7-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	285	INE306N14UL4	Tata Capital Financial Services Ltd.	27-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	286	INE306N14UQ3	Tata Capital Financial Services Ltd.	21-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	287	INE033L14MC4	Tata Capital Housing Finance Ltd.	20-Jun-23	-	0.30%
CRISIL upto 365 Day CP Index-A	288	INE857Q14949	Tata Cleantech Capital Ltd.	14-Jul-23	-	0.30%
CRISIL upto 365 Day CP Index-A	289	INE296A14TP7	Bajaj Finance Ltd.	18-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	290	INE296A14TS1	Bajaj Finance Ltd.	11-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	291	INE01C314304	Bajaj Financial Securities Ltd.	5-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	292	INE704I14GF1	Barclays Investments & Loans (India) Pvt. Ltd.	29-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	293	INE704I14GM7	Barclays Investments & Loans (India) Pvt. Ltd.	10-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	294	INE535H14IL5	Fullerton India Credit Co. Ltd.	25-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	295	INE535H14IN1	Fullerton India Credit Co. Ltd.	30-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	296	INE535H14IM3	Fullerton India Credit Co. Ltd.	7-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	297	INE539K14AU9	HDFC Credila Financial Services Ltd.	30-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	298	INE001A14ZH5	Housing Development Finance Corporation Ltd.	11-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	299	INE001A14ZI3	Housing Development Finance Corporation Ltd.	25-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	300	INE001A14ZJ1	Housing Development Finance Corporation Ltd.	29-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	301	INE001A14ZK9	Housing Development Finance Corporation Ltd.	30-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	302	INE001A14ZM5	Housing Development Finance Corporation Ltd.	11-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	303	INE001A14ZL7	Housing Development Finance Corporation Ltd.	28-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	304	INE001A14ZN3	Housing Development Finance Corporation Ltd.	12-Oct-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	305	INE001A14ZR4	Housing Development Finance Corporation Ltd.	13-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	306	INE001A14ZQ6	Housing Development Finance Corporation Ltd.	18-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	307	INE001A14ZT0	Housing Development Finance Corporation Ltd.	23-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	308	INE763G14ND2	ICICI Securities Ltd.	5-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	309	INE763G14NP6	ICICI Securities Ltd.	2-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	310	INE763G14NQ4	ICICI Securities Ltd.	14-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	311	INE763G14NT8	ICICI Securities Ltd.	15-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	312	INE975F14XS1	Kotak Mahindra Investments Ltd.	21-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	313	INE975F14XY9	Kotak Mahindra Investments Ltd.	27-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	314	INE916D141J5	Kotak Mahindra Prime Ltd.	7-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	315	INE916D141P2	Kotak Mahindra Prime Ltd.	22-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	316	INE916D141Q0	Kotak Mahindra Prime Ltd.	5-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	317	INE115A14DU3	LIC Housing Finance Ltd.	11-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	318	INE115A14DW9	LIC Housing Finance Ltd.	12-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	319	INE774D14RH8	Mahindra & Mahindra Financial Services Ltd.	24-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	320	INE733E14BI4	NTPC	10-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	321	INE116F14141	Panatone Finvest Ltd.	25-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	322	INE110L14RD7	Reliance Jio Infocomm Ltd.	29-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	323	INE843N14029	Simto investment company Ltd.	31-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	324	INE843N14037	Simto investment company Ltd.	29-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	325	INE843N14045	Simto investment company Ltd.	27-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	326	INE403G14QF3	Standard Chartered Capital Ltd.	8-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	327	INE403G14QE6	Standard Chartered Capital Ltd.	15-Sep-23	-	0.30%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-A	328	INE403G14QG1	Standard Chartered Capital Ltd.	14-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	329	INE306N14UU5	Tata Capital Financial Services Ltd.	30-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	330	INE306N14UV3	Tata Capital Financial Services Ltd.	15-Sep-23	-	0.30%
CRISIL upto 365 Day CP Index-A	331	INE306N14UZ4	Tata Capital Financial Services Ltd.	18-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	332	INE306N14VA5	Tata Capital Financial Services Ltd.	20-Oct-23	-	0.30%
CRISIL upto 365 Day CP Index-A	333	INE306N14VB3	Tata Capital Financial Services Ltd.	10-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	334	INE306N14VC1	Tata Capital Financial Services Ltd.	21-Nov-23	-	0.30%
CRISIL upto 365 Day CP Index-A	335	INE857Q14956	Tata Cleantech Capital Ltd.	8-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-A	336	INE857Q14972	Tata Cleantech Capital Ltd.	30-Aug-23	-	0.30%
CRISIL upto 365 Day CP Index-B	1	INE769A14759	Aarti Industries Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	2	INE742F14QV3	Adani Ports & Special Economic Zone Ltd.	20-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	3	INE901L14AH6	Alembic Pharmaceuticals Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	4	INE087M14AW1	Bahadur Chand Investments Pvt. Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	5	INE087M14AK6	Bahadur Chand Investments Pvt. Ltd.	22-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	6	INE087M14AL4	Bahadur Chand Investments Pvt. Ltd.	2-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	7	INE397D14449	Bharti Airtel Ltd.	17-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	8	INE343G14412	Bharti Hexacom Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	9	INE376G14016	Biocon Ltd.	22-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	10	INE472A14MQ7	Blue Star Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	11	INE472A14MT1	Blue Star Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	12	INE472A14MU9	Blue Star Ltd.	1-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	13	INE477A14BY3	CanFin Homes Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	14	INE015Y14351	Carat Lane Trading Pvt. Ltd.	8-Feb-23	-	0.35%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	15	INE015Y14369	Carat Lane Trading Pvt. Ltd.	3-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	16	INE482A14BI6	Ceat Ltd.	14-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	17	INE055A14JH5	Century Textiles & Industries Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	18	INE121A14UE9	Cholamandalam Investment & Finance Co. Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	19	INE121A14UK6	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	20	INE121A14UM2	Cholamandalam Investment & Finance Co. Ltd.	15-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	21	INE755K14EO6	Dalmia Cement (Bharat) Ltd.	8-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	22	INE755K14EP3	Dalmia Cement (Bharat) Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	23	INE289B14IF4	Gic Housing Finance Ltd.	10-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	24	INE982D14AK7	Godrej & Boyce Manufacturing Co. Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	25	INE850D14NK9	Godrej Agrovet Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	26	INE850D14NO1	Godrej Agrovet Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	27	INE850D14NP8	Godrej Agrovet Ltd.	3-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	28	INE233A14WV2	Godrej Industries Ltd.	9-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	29	INE233A14WW0	Godrej Industries Ltd.	10-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	30	INE233A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	31	INE233A14XD8	Godrej Industries Ltd.	3-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	32	INE233A14WX8	Godrej Industries Ltd.	17-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	33	INE484J14PG7	Godrej Properties Ltd.	8-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	34	INE484J14PH5	Godrej Properties Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	35	INE484J14OS5	Godrej Properties Ltd.	15-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	36	INE484J14OU1	Godrej Properties Ltd.	20-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	37	INE484J14OT3	Godrej Properties Ltd.	22-Feb-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	38	INE484J14PP8	Godrej Properties Ltd.	2-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	39	INE957N14FQ4	Hero Fincorp Ltd.	6-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	40	INE957N14FP6	Hero Fincorp Ltd.	8-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	41	INE957N14GL3	Hero Fincorp Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	42	INE957N14FO9	Hero Fincorp Ltd.	14-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	43	INE957N14FN1	Hero Fincorp Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	44	INE957N14FR2	Hero Fincorp Ltd.	17-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	45	INE957N14FU6	Hero Fincorp Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	46	INE501G14CX7	Ht Media Ltd.	8-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	47	INE248U14MF2	IIFL Wealth Prime Ltd.	2-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	48	INE248U14MJ4	IIFL Wealth Prime Ltd.	15-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	49	INE248U14MK2	IIFL Wealth Prime Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	50	INE466L14BM8	Iifl Wealth Management Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	51	INE466L14BG0	Iifl Wealth Management Ltd.	6-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	52	INE466L14BN6	Iifl Wealth Management Ltd.	20-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	53	INE121J14200	Indus Towers Ltd.	2-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	54	INE823G14843	J. K. Cement Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	55	INE012I14NI9	JM Financial Services Pvt. Ltd.	20-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	56	INE012I14NH1	JM Financial Services Pvt. Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	57	INE012I14NT6	JM Financial Services Pvt. Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	58	INE0BY014110	Jubilant Ingrevia Ltd.	10-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	59	INE824H14JS6	Julius Baer Capital (India) Pvt. Ltd.	6-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	60	INE824H14KA2	Julius Baer Capital (India) Pvt. Ltd.	21-Feb-23	-	0.35%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	61	INE824H14KB0	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	62	INE884B14473	Kirloskar Ferrous Industries Ltd.	27-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	63	INE338I14DX8	Motilal Oswal Financial Services Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	64	INE338I14DW0	Motilal Oswal Financial Services Ltd.	14-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	65	INE338I14DE8	Motilal Oswal Financial Services Ltd.	24-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	66	INE338I14DP4	Motilal Oswal Financial Services Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	67	INE01WN14678	Motilal Oswal Fininvest Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	68	INE05C614287	Nlc Tamil Nadu Power Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	69	INE118D14662	Nuvoco Vistas Corporation Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	70	INE118D14688	Nuvoco Vistas Corporation Ltd.	10-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	71	INE0BTN14071	Nxtra Data Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	72	INE163N14279	ONGC Petro Additions Ltd.	6-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	73	INE516Y14CA6	Piramal Capital & Housing Finance Ltd.	24-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	74	INE516Y14CD0	Piramal Capital & Housing Finance Ltd.	2-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	75	INE140A14X58	Piramal Enterprises Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	76	INE140A14X41	Piramal Enterprises Ltd.	9-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	77	INE140A14X66	Piramal Enterprises Ltd.	15-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	78	INE140A14V84	Piramal Enterprises Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	79	INE140A14Y16	Piramal Enterprises Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	80	INE613A14049	Rallis India Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	81	INE891D14WI8	Redington (India) Ltd.	15-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	82	INE891D14WO6	Redington (India) Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	83	INE089C14CF9	Sterlite Technologies Ltd.	1-Feb-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	84	INE089C14CG7	Sterlite Technologies Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	85	INE089C14CI3	Sterlite Technologies Ltd.	24-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	86	INE089C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	87	INE0IWA14051	Sun Petrochemicals Pvt. Ltd.	21-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	88	INE667F14FY9	Sundaram Home Finance Ltd.	24-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	89	INE729N14HD1	TVS Credit Services Ltd.	20-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	90	INE729N14HE9	TVS Credit Services Ltd.	22-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	91	INE582L14GQ2	Tata Housing Development Co. Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	92	INE582L14GR0	Tata Housing Development Co. Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	93	INE245A14HE3	Tata Power Co. Ltd.	24-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	94	INE245A14HF0	Tata Power Co. Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	95	INE245A14HI4	Tata Power Co. Ltd.	1-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	96	INE725H14AV8	Tata Projects Ltd.	17-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	97	INE081A14DQ5	Tata Steel Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	98	INE308O14021	Telesonic Networks Ltd.	7-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	99	INE331A14MW3	The Ramco Cements Ltd.	3-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	100	INE628A14GV6	UPL Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	101	INE628A14GW4	UPL Ltd.	13-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	102	INE628A14GP8	UPL Ltd.	14-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	103	INE628A14GY0	UPL Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	104	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	105	INE205A14XC8	Vedanta Ltd.	3-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	106	INE205A14XD6	Vedanta Ltd.	7-Feb-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	107	INE205A14XE4	Vedanta Ltd.	23-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	108	INE205A14XF1	Vedanta Ltd.	27-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	109	INE205A14WV0	Vedanta Ltd.	28-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	110	INE04TA14261	Volkswagen India Pvt. Ltd.	16-Feb-23	-	0.35%
CRISIL upto 365 Day CP Index-B	111	INE957N14GP4	Hero Fincorp Ltd.	12-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	112	INE957N14GQ2	Hero Fincorp Ltd.	21-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	113	INE012I14OA4	JM Financial Services Pvt. Ltd.	15-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	114	INE01WN14686	Motilal Oswal Finvest Ltd.	6-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	115	INE01WN14710	Motilal Oswal Finvest Ltd.	2-Jan-24	-	0.35%
CRISIL upto 365 Day CP Index-B	116	INE516Y14CC2	Piramal Capital & Housing Finance Ltd.	22-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	117	INE140A14Y57	Piramal Enterprises Ltd.	8-Jan-24	-	0.35%
CRISIL upto 365 Day CP Index-B	118	INE667F14GB5	Sundaram Home Finance Ltd.	1-Dec-23	-	0.35%
CRISIL upto 365 Day CP Index-B	119	INE769A14767	Aarti Industries Ltd.	14-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	120	INE742F14QX9	Adani Ports & Special Economic Zone Ltd.	27-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	121	INE901L14AI4	Alembic Pharmaceuticals Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	122	INE087M14AQ3	Bahadur Chand Investments Pvt. Ltd.	9-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	123	INE257A14862	Bharat Heavy Electricals Ltd.	27-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	124	INE472A14MV7	Blue Star Ltd.	14-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	125	INE472A14MW5	Blue Star Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	126	INE477A14BV9	CanFin Homes Ltd.	8-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	127	INE477A14BZ0	CanFin Homes Ltd.	23-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	128	INE477A14CB9	CanFin Homes Ltd.	30-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	129	INE015Y14385	Carat Lane Trading Pvt. Ltd.	16-Mar-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	130	INE482A14BK2	Ceat Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	131	INE482A14BJ4	Ceat Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	132	INE055A14JI3	Century Textiles & Industries Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	133	INE121A14TV5	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	134	INE121A14UO8	Cholamandalam Investment & Finance Co. Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	135	INE299U14011	Crompton Greaves Consumer Electricals Ltd.	16-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	136	INE755K14EQ1	Dalmia Cement (Bharat) Ltd.	9-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	137	INE755K14ER9	Dalmia Cement (Bharat) Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	138	INE850D14NQ6	Godrej Agrovet Ltd.	16-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	139	INE02KN14036	Godrej Finance Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	140	INE02JD14237	Godrej Housing Finance Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	141	INE02JD14245	Godrej Housing Finance Ltd.	23-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	142	INE233A14XF3	Godrej Industries Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	143	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	144	INE484J14PR4	Godrej Properties Ltd.	17-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	145	INE484J14PU8	Godrej Properties Ltd.	27-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	146	INE484J14PY0	Godrej Properties Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	147	INE957N14FV4	Hero Fincorp Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	148	INE957N14FX0	Hero Fincorp Ltd.	10-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	149	INE957N14FW2	Hero Fincorp Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	150	INE957N14FY8	Hero Fincorp Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	151	INE871K14349	Hindustan Media Ventures Ltd.	27-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	152	INE501G14CW9	Ht Media Ltd.	28-Mar-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	153	INE248U14MA3	IIFL Wealth Prime Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	154	INE823G14835	J. K. Cement Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	155	INE523H14Z15	JM Financial Products Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	156	INE523H140F6	JM Financial Products Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	157	INE012I14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	158	INE012I14OC0	JM Financial Services Pvt. Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	159	INE012I14OD8	JM Financial Services Pvt. Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	160	INE121E14243	JSW Energy Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	161	INE824H14KC8	Julius Baer Capital (India) Pvt. Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	162	INE824H14KF1	Julius Baer Capital (India) Pvt. Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	163	INE824H14KH7	Julius Baer Capital (India) Pvt. Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	164	INE884B14440	Kirloskar Ferrous Industries Ltd.	8-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	165	INE338I14EB2	Motilal Oswal Financial Services Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	166	INE338I14DR0	Motilal Oswal Financial Services Ltd.	7-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	167	INE338I14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	168	INE338I14DS8	Motilal Oswal Financial Services Ltd.	17-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	169	INE338I14EC0	Motilal Oswal Financial Services Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	170	INE01WN14629	Motilal Oswal Finvest Ltd.	10-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	171	INE01WN14637	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	172	INE01WN14660	Motilal Oswal Finvest Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	173	INE613R14100	Net Magic IT Services Pvt. Ltd.	8-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	174	INE091A14DH3	Nirma Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	175	INE118D14696	Nuvoco Vistas Corporation Ltd.	14-Mar-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	176	INE516Y14BZ5	Piramal Capital & Housing Finance Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	177	INE516Y14BX0	Piramal Capital & Housing Finance Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	178	INE140A14W34	Piramal Enterprises Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	179	INE140A14W59	Piramal Enterprises Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	180	INE140A14W67	Piramal Enterprises Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	181	INE140A14U85	Piramal Enterprises Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	182	INE140A14T70	Piramal Enterprises Ltd.	27-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	183	INE140A14X17	Piramal Enterprises Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	184	INE140A14Y24	Piramal Enterprises Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	185	INE511C14UW9	Poonawalla Fincorp Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	186	INE891D14WL2	Redington (India) Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	187	INE891D14WN8	Redington (India) Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	188	INE891D14WQ1	Redington (India) Ltd.	8-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	189	INE647A14AB1	SRF Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	190	INE647A14AC9	SRF Ltd.	22-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	191	INE647A14AD7	SRF Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	192	INE432R14170	Shriram Housing Finance Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	193	INE343H14154	Solar Industries India Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	194	INE089C14CK9	Sterlite Technologies Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	195	INE667F14GA7	Sundaram Home Finance Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	196	INE729N14HI0	TVS Credit Services Ltd.	7-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	197	INE729N14HJ8	TVS Credit Services Ltd.	15-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	198	INE245A14HH6	Tata Power Co. Ltd.	14-Mar-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	199	INE245A14HK0	Tata Power Co. Ltd.	20-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	200	INE607M14988	Tata Power Renewable Energy Ltd.	10-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	201	INE607M14AA2	Tata Power Renewable Energy Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	202	INE725H14AT2	Tata Projects Ltd.	9-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	203	INE081A14DS1	Tata Steel Ltd.	13-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	204	INE069P14257	Tata Value Homes Ltd.	24-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	205	INE331A14MX1	The Ramco Cements Ltd.	6-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	206	INE849A14114	Trent Ltd.	9-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	207	INE628A14HC4	UPL Ltd.	14-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	208	INE628A14GZ7	UPL Ltd.	29-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	209	INE205A14WM9	Vedanta Ltd.	7-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	210	INE205A14WA4	Vedanta Ltd.	21-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	211	INE205A14WC0	Vedanta Ltd.	28-Mar-23	-	0.35%
CRISIL upto 365 Day CP Index-B	212	INE015Y14401	Carat Lane Trading Pvt. Ltd.	12-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	213	INE482A14BL0	Ceat Ltd.	13-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	214	INE289B14IG2	Gic Housing Finance Ltd.	12-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	215	INE02JD14088	Godrej Housing Finance Ltd.	12-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	216	INE233A14XK3	Godrej Industries Ltd.	17-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	217	INE484J14QA8	Godrej Properties Ltd.	17-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	218	INE248U14MM8	IIFL Wealth Prime Ltd.	17-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	219	INE824H14JJ5	Julius Baer Capital (India) Pvt. Ltd.	10-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	220	INE824H14KJ3	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	221	INE338I14EA4	Motilal Oswal Financial Services Ltd.	28-Apr-23	-	0.35%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	222	INE05C614295	Nlc Tamil Nadu Power Ltd.	12-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	223	INE607M14996	Tata Power Renewable Energy Ltd.	20-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	224	INE725H14AW6	Tata Projects Ltd.	13-Apr-23	-	0.35%
CRISIL upto 365 Day CP Index-B	225	INE403D14411	Bharti Telecom Ltd.	31-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	226	INE403D14437	Bharti Telecom Ltd.	15-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	227	INE472A14MR5	Blue Star Ltd.	9-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	228	INE957N14GN9	Hero Fincorp Ltd.	16-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	229	INE957N14GD0	Hero Fincorp Ltd.	18-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	230	INE957N14GR0	Hero Fincorp Ltd.	31-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	231	INE957N14GS8	Hero Fincorp Ltd.	5-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	232	INE523H140C3	JM Financial Products Ltd.	22-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	233	INE012I14NM1	JM Financial Services Pvt. Ltd.	2-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	234	INE824H14JQ0	Julius Baer Capital (India) Pvt. Ltd.	4-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	235	INE824H14JU2	Julius Baer Capital (India) Pvt. Ltd.	8-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	236	INE824H14JW8	Julius Baer Capital (India) Pvt. Ltd.	9-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	237	INE338I14ED8	Motilal Oswal Financial Services Ltd.	19-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	238	INE338I14DZ3	Motilal Oswal Financial Services Ltd.	6-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	239	INE01WN14694	Motilal Oswal Fininvest Ltd.	9-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	240	INE516Y14CE8	Piramal Capital & Housing Finance Ltd.	31-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	241	INE140A14V76	Piramal Enterprises Ltd.	11-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	242	INE140A14X74	Piramal Enterprises Ltd.	31-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	243	INE343H14147	Solar Industries India Ltd.	20-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	244	INE667F14GC3	Sundaram Home Finance Ltd.	8-Jun-23	-	0.35%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	245	INE725H14AY2	Tata Projects Ltd.	25-May-23	-	0.35%
CRISIL upto 365 Day CP Index-B	246	INE628A14HD2	UPL Ltd.	14-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	247	INE087M14AS9	Bahadur Chand Investments Pvt. Ltd.	3-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	248	INE087M14AR1	Bahadur Chand Investments Pvt. Ltd.	7-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	249	INE477A14CA1	CanFin Homes Ltd.	23-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	250	INE121A14UC3	Cholamandalam Investment & Finance Co. Ltd.	6-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	251	INE121A14UD1	Cholamandalam Investment & Finance Co. Ltd.	4-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	252	INE484J14PW4	Godrej Properties Ltd.	29-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	253	INE957N14GE8	Hero Fincorp Ltd.	7-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	254	INE957N14GF5	Hero Fincorp Ltd.	12-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	255	INE800X14119	Hero Housing Finance Ltd.	22-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	256	INE248U14LH0	IIFL Wealth Prime Ltd.	26-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	257	INE248U14MG0	IIFL Wealth Prime Ltd.	20-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	258	INE523H140B5	JM Financial Products Ltd.	22-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	259	INE523H140A7	JM Financial Products Ltd.	24-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	260	INE012I14NZ3	JM Financial Services Pvt. Ltd.	16-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	261	INE012I14OB2	JM Financial Services Pvt. Ltd.	27-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	262	INE338I14EF3	Motilal Oswal Financial Services Ltd.	30-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	263	INE01WN14728	Motilal Oswal Fininvest Ltd.	30-Jun-23	-	0.35%
CRISIL upto 365 Day CP Index-B	264	INE163K14119	Phoenix ARC Pvt. Ltd.	24-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	265	INE140A14X90	Piramal Enterprises Ltd.	31-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	266	INE725H14AX4	Tata Projects Ltd.	20-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	267	INE205A14WR8	Vedanta Ltd.	17-Jul-23	-	0.35%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-B	268	INE04TA14279	Volkswagen India Pvt. Ltd.	13-Jul-23	-	0.35%
CRISIL upto 365 Day CP Index-B	269	INE087M14AT7	Bahadur Chand Investments Pvt. Ltd.	7-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	270	INE087M14AU5	Bahadur Chand Investments Pvt. Ltd.	5-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	271	INE087M14AV3	Bahadur Chand Investments Pvt. Ltd.	15-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	272	INE02JD14146	Godrej Housing Finance Ltd.	29-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	273	INE02JD14153	Godrej Housing Finance Ltd.	7-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	274	INE02JD14187	Godrej Housing Finance Ltd.	2-Nov-23	-	0.35%
CRISIL upto 365 Day CP Index-B	275	INE02JD14195	Godrej Housing Finance Ltd.	15-Nov-23	-	0.35%
CRISIL upto 365 Day CP Index-B	276	INE957N14GM1	Hero Fincorp Ltd.	17-Nov-23	-	0.35%
CRISIL upto 365 Day CP Index-B	277	INE248U14LZ2	IIFL Wealth Prime Ltd.	3-Oct-23	-	0.35%
CRISIL upto 365 Day CP Index-B	278	INE523H14Z98	JM Financial Products Ltd.	22-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	279	INE523H14Z72	JM Financial Products Ltd.	8-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	280	INE523H140E9	JM Financial Products Ltd.	10-Oct-23	-	0.35%
CRISIL upto 365 Day CP Index-B	281	INE012I14NV2	JM Financial Services Pvt. Ltd.	11-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	282	INE824H14IU4	Julius Baer Capital (India) Pvt. Ltd.	16-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	283	INE824H14IY6	Julius Baer Capital (India) Pvt. Ltd.	24-Aug-23	-	0.35%
CRISIL upto 365 Day CP Index-B	284	INE824H14JA4	Julius Baer Capital (India) Pvt. Ltd.	7-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	285	INE140A14Y08	Piramal Enterprises Ltd.	15-Sep-23	-	0.35%
CRISIL upto 365 Day CP Index-B	286	INE140A14W91	Piramal Enterprises Ltd.	12-Oct-23	-	0.35%
CRISIL upto 365 Day CP Index-B	287	INE432R14188	Shriram Housing Finance Ltd.	30-Oct-23	-	0.35%
CRISIL upto 365 Day CP Index-C	1	INE423A14RK2	Adani Enterprises Ltd.	1-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	2	INE423A14RZ0	Adani Enterprises Ltd.	2-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	3	INE423A14SA1	Adani Enterprises Ltd.	6-Feb-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	4	INE423A14RL0	Adani Enterprises Ltd.	9-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	5	INE423A14SB9	Adani Enterprises Ltd.	14-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	6	INE423A14RC9	Adani Enterprises Ltd.	20-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	7	INE423A14SD5	Adani Enterprises Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	8	INE423A14QQ1	Adani Enterprises Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	9	INE423A14SG8	Adani Enterprises Ltd.	1-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	10	INE865C14ID4	Aditya Birla Money Ltd.	7-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	11	INE865C14IG7	Aditya Birla Money Ltd.	24-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	12	INE865C14IF9	Aditya Birla Money Ltd.	27-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	13	INE03W114336	Arka Fincap Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	14	INE516Q14230	Asirvad Micro Finance Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	15	INE563J14948	Astec Lifesciences Ltd.	13-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	16	INE563J14963	Astec Lifesciences Ltd.	22-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	17	INE563J14971	Astec Lifesciences Ltd.	23-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	18	INE396J14208	Bharti Enterprises Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	19	INE09OL14BQ5	Birla Group Holdings Pvt. Ltd.	15-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	20	INE09OL14BX1	Birla Group Holdings Pvt. Ltd.	27-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	21	INE09OL14BU7	Birla Group Holdings Pvt. Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	22	INE412L14241	Creamline Dairy Products Ltd.	7-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	23	INE412L14266	Creamline Dairy Products Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	24	INE412L14258	Creamline Dairy Products Ltd.	23-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	25	INE523L14229	Edelweiss Broking Ltd.	3-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	26	INE523L14062	Edelweiss Broking Ltd.	10-Feb-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	27	INE523L14245	Edelweiss Broking Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	28	INE918K14900	Edelweiss Finance & Investments Ltd.	10-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	29	INE918K14918	Edelweiss Finance & Investments Ltd.	16-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	30	INE918K14942	Edelweiss Finance & Investments Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	31	INE657N14TL2	Edelweiss Rural & Corporate Services Ltd.	22-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	32	INE657N14TM0	Edelweiss Rural & Corporate Services Ltd.	3-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	33	INE531F14CX6	Edelweiss Securities Ltd.	24-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	34	INE531F14CY4	Edelweiss Securities Ltd.	1-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	35	INE007N14DA7	Fedbank Financial Services Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	36	INE007N14DB5	Fedbank Financial Services Ltd.	23-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	37	INE007N14DC3	Fedbank Financial Services Ltd.	2-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	38	INE007N14DD1	Fedbank Financial Services Ltd.	3-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	39	INE146O14BB3	Hinduja Leyland Finance Ltd.	23-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	40	INE879F14FZ7	Infina Finance Pvt. Ltd.	3-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	41	INE879F14GS0	Infina Finance Pvt. Ltd.	10-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	42	INE02NH14024	Jsw Steel Coated Products Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	43	INE389H14IY0	KEC International Ltd.	2-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	44	INE389H14IZ7	KEC International Ltd.	3-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	45	INE850M14BI9	Northern Arc Capital Ltd.	24-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	46	INE417C14421	Pilani Investment & Industries Corporation Ltd.	8-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	47	INE417C14454	Pilani Investment & Industries Corporation Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	48	INE460M14354	Sembcorp Energy India Ltd.	7-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	49	INE909H14OY3	TMF Holdings Ltd.	3-Feb-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	50	INE601U14HX5	Tata Motors Finance Ltd.	8-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	51	INE601U14HY3	Tata Motors Finance Ltd.	10-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	52	INE601U14HZ0	Tata Motors Finance Ltd.	15-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	53	INE601U14IB9	Tata Motors Finance Ltd.	21-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	54	INE601U14IA1	Tata Motors Finance Ltd.	23-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	55	INE155A14SP7	Tata Motors Ltd.	17-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	56	INE517B14875	Tata Teleservices (Maharashtra) Ltd.	27-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	57	INE037E14AG6	Tata Teleservices Ltd.	24-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	58	INE037E14AF8	Tata Teleservices Ltd.	27-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	59	INE508G14BW6	Time Technoplast Ltd.	3-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	60	INE508G14BY2	Time Technoplast Ltd.	17-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	61	INE508G14CV6	Time Technoplast Ltd.	24-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	62	INE508G14CW4	Time Technoplast Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	63	INE508G14BZ9	Time Technoplast Ltd.	3-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	64	INE723X14CY0	Trust Investment Advisors Pvt. Ltd.	3-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	65	INE723X14BM7	Trust Investment Advisors Pvt. Ltd.	20-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	66	INE723X14BR6	Trust Investment Advisors Pvt. Ltd.	27-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	67	INE723X14CN3	Trust Investment Advisors Pvt. Ltd.	28-Feb-23	-	0.56%
CRISIL upto 365 Day CP Index-C	68	INE723X14CX2	Trust Investment Advisors Pvt. Ltd.	1-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	69	INE396J14216	Bharti Enterprises Ltd.	5-Dec-23	-	0.56%
CRISIL upto 365 Day CP Index-C	70	INE02FN14168	IGH Holdings Pvt. Ltd.	29-Dec-23	-	0.56%
CRISIL upto 365 Day CP Index-C	71	INE879F14GK7	Infina Finance Pvt. Ltd.	30-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	72	INE417C14488	Pilani Investment & Industries Corporation Ltd.	21-Dec-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	73	INE460M14388	Sembcorp Energy India Ltd.	29-Dec-23	-	0.56%
CRISIL upto 365 Day CP Index-C	74	INE909H14PA0	TMF Holdings Ltd.	10-Jan-24	-	0.56%
CRISIL upto 365 Day CP Index-C	75	INE601U14IX3	Tata Motors Finance Ltd.	12-Jan-24	-	0.56%
CRISIL upto 365 Day CP Index-C	76	INE423A14QX7	Adani Enterprises Ltd.	7-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	77	INE423A14PD1	Adani Enterprises Ltd.	8-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	78	INE423A14QY5	Adani Enterprises Ltd.	13-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	79	INE423A14PH2	Adani Enterprises Ltd.	20-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	80	INE423A14SE3	Adani Enterprises Ltd.	23-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	81	INE423A14PS9	Adani Enterprises Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	82	INE423A14PO8	Adani Enterprises Ltd.	28-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	83	INE423A14PL4	Adani Enterprises Ltd.	29-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	84	INE423A14SF0	Adani Enterprises Ltd.	31-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	85	INE865C14IK9	Aditya Birla Money Ltd.	17-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	86	INE865C14IM5	Aditya Birla Money Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	87	INE732I14529	Angel Broking Ltd.	14-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	88	INE03W114344	Arka Fincap Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	89	INE03W114328	Arka Fincap Ltd.	29-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	90	INE03W114351	Arka Fincap Ltd.	23-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	91	INE563J14989	Astec Lifesciences Ltd.	10-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	92	INE563J14AA3	Astec Lifesciences Ltd.	29-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	93	INE396J14182	Bharti Enterprises Ltd.	17-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	94	INE09OL14CB5	Birla Group Holdings Pvt. Ltd.	14-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	95	INE09OL14BY9	Birla Group Holdings Pvt. Ltd.	15-Mar-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	96	INE09OL14CC3	Birla Group Holdings Pvt. Ltd.	24-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	97	INE412L14274	Creamline Dairy Products Ltd.	10-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	98	INE412L14282	Creamline Dairy Products Ltd.	24-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	99	INE804I14VI2	ECL Finance Ltd.	6-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	100	INE523L14237	Edelweiss Broking Ltd.	14-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	101	INE523L14179	Edelweiss Broking Ltd.	17-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	102	INE523L14260	Edelweiss Broking Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	103	INE657N14TN8	Edelweiss Rural & Corporate Services Ltd.	9-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	104	INE02FN14143	IGH Holdings Pvt. Ltd.	20-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	105	INE489L14256	India Infoline Ltd.	16-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	106	INE879F14GP6	Infina Finance Pvt. Ltd.	15-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	107	INE879F14FS2	Infina Finance Pvt. Ltd.	20-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	108	INE265J14BB1	JM Financial Asset Reconstruction Co. Ltd.	16-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	109	INE389H14JC4	KEC International Ltd.	15-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	110	INE389H14JD2	KEC International Ltd.	17-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	111	INE389H14JI1	KEC International Ltd.	24-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	112	INE296G14107	Muthoot Capital Services Ltd.	30-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	113	INE417C14462	Pilani Investment & Industries Corporation Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	114	INE460M14370	Sembcorp Energy India Ltd.	31-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	115	INE751F14426	Tata International Ltd.	28-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	116	INE601U14IC7	Tata Motors Finance Ltd.	23-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	117	INE517B14883	Tata Teleservices (Maharashtra) Ltd.	10-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	118	INE037E14AH4	Tata Teleservices Ltd.	10-Mar-23	-	0.56%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	119	INE508G14CC6	Time Technoplast Ltd.	14-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	120	INE508G14CB8	Time Technoplast Ltd.	17-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	121	INE508G14CS2	Time Technoplast Ltd.	23-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	122	INE508G14DA8	Time Technoplast Ltd.	24-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	123	INE508G14CY0	Time Technoplast Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	124	INE508G14CU8	Time Technoplast Ltd.	28-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	125	INE723X14CZ7	Trust Investment Advisors Pvt. Ltd.	6-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	126	INE723X14CL7	Trust Investment Advisors Pvt. Ltd.	21-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	127	INE723X14CR4	Trust Investment Advisors Pvt. Ltd.	27-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	128	INE723X14DC4	Trust Investment Advisors Pvt. Ltd.	29-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	129	INE192B14596	Welspun India Ltd.	14-Mar-23	-	0.56%
CRISIL upto 365 Day CP Index-C	130	INE423A14SH6	Adani Enterprises Ltd.	11-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	131	INE865C14IN3	Aditya Birla Money Ltd.	17-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	132	INE523L14138	Edelweiss Broking Ltd.	3-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	133	INE918K14868	Edelweiss Finance & Investments Ltd.	18-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	134	INE531F14CT4	Edelweiss Securities Ltd.	19-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	135	INE531F14CU2	Edelweiss Securities Ltd.	27-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	136	INE02FN14150	IGH Holdings Pvt. Ltd.	10-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	137	INE301A14HU0	Raymond Ltd.	28-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	138	INE601U14II4	Tata Motors Finance Ltd.	28-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	139	INE723X14DE0	Trust Investment Advisors Pvt. Ltd.	3-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	140	INE723X14DA8	Trust Investment Advisors Pvt. Ltd.	28-Apr-23	-	0.56%
CRISIL upto 365 Day CP Index-C	141	INE723X14DF7	Trust Investment Advisors Pvt. Ltd.	10-Apr-23	-	0.56%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	142	INE01EQ14042	Adani Capital Pvt. Ltd.	19-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	143	INE423A14QE7	Adani Enterprises Ltd.	17-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	144	INE423A14QL2	Adani Enterprises Ltd.	14-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	145	INE396J14224	Bharti Enterprises Ltd.	31-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	146	INE523L14146	Edelweiss Broking Ltd.	4-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	147	INE531F14CZ1	Edelweiss Securities Ltd.	10-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	148	INE007N14DJ8	Fedbank Financial Services Ltd.	15-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	149	INE879F14GN1	Infina Finance Pvt. Ltd.	19-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	150	INE879F14GI1	Infina Finance Pvt. Ltd.	2-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	151	INE477S14BH0	Tata Motors Finance Solutions Ltd.	23-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	152	INE517B14891	Tata Teleservices (Maharashtra) Ltd.	4-May-23	-	0.56%
CRISIL upto 365 Day CP Index-C	153	INE423A14QP3	Adani Enterprises Ltd.	26-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	154	INE423A14QZ2	Adani Enterprises Ltd.	13-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	155	INE523L14278	Edelweiss Broking Ltd.	27-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	156	INE523L14286	Edelweiss Broking Ltd.	3-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	157	INE531F14DA2	Edelweiss Securities Ltd.	12-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	158	INE879F14GR2	Infina Finance Pvt. Ltd.	27-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	159	INE879F14GU6	Infina Finance Pvt. Ltd.	14-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	160	INE601U14IV7	Tata Motors Finance Ltd.	26-Jun-23	-	0.56%
CRISIL upto 365 Day CP Index-C	161	INE601U14IO2	Tata Motors Finance Ltd.	14-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	162	INE601U14IK0	Tata Motors Finance Ltd.	19-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	163	INE601U14IL8	Tata Motors Finance Ltd.	20-Jul-23	-	0.56%
CRISIL upto 365 Day CP Index-C	164	INE02FN14119	IGH Holdings Pvt. Ltd.	13-Oct-23	-	0.56%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 365 Day CP Index-C	165	INE02FN14127	IGH Holdings Pvt. Ltd.	18-Oct-23	-	0.56%
CRISIL upto 365 Day CP Index-C	166	INE02FN14135	IGH Holdings Pvt. Ltd.	20-Oct-23	-	0.56%
CRISIL upto 365 Day CP Index-C	167	INE909H14OW7	TMF Holdings Ltd.	24-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	168	INE909H14OX5	TMF Holdings Ltd.	2-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	169	INE909H14OZ0	TMF Holdings Ltd.	15-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	170	INE601U14IM6	Tata Motors Finance Ltd.	10-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	171	INE601U14IN4	Tata Motors Finance Ltd.	11-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	172	INE601U14IP9	Tata Motors Finance Ltd.	17-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	173	INE601U14IQ7	Tata Motors Finance Ltd.	21-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	174	INE601U14IR5	Tata Motors Finance Ltd.	24-Aug-23	-	0.56%
CRISIL upto 365 Day CP Index-C	175	INE601U14IS3	Tata Motors Finance Ltd.	2-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	176	INE601U14IT1	Tata Motors Finance Ltd.	10-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	177	INE601U14IU9	Tata Motors Finance Ltd.	15-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	178	INE517B14925	Tata Teleservices (Maharashtra) Ltd.	10-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	179	INE037E14AI2	Tata Teleservices Ltd.	10-Nov-23	-	0.56%
CRISIL upto 365 Day CP Index-C	180	INE508G14CT0	Time Technoplast Ltd.	20-Oct-23	-	0.56%
CRISIL upto 91 Day CP Index-A	1	INE860H14W27	Aditya Birla Finance Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	2	INE860H14Z24	Aditya Birla Finance Ltd.	27-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	3	INE860H14Z32	Aditya Birla Finance Ltd.	2-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	4	INE891K14LI6	Axis Finance Ltd.	9-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	5	INE891K14LU1	Axis Finance Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	6	INE110O14823	Axis Securities Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	7	INE110O14849	Axis Securities Ltd.	20-Feb-23	-	0.69%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	8	INE110O14864	Axis Securities Ltd.	24-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	9	INE01C314320	Bajaj Financial Securities Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	10	INE377Y14967	Bajaj Housing Finance Ltd.	17-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	11	INE704I14GK1	Barclays Investments & Loans (India) Pvt. Ltd.	8-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	12	INE704I14GI5	Barclays Investments & Loans (India) Pvt. Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	13	INE704I14GL9	Barclays Investments & Loans (India) Pvt. Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	14	INE463A14MZ7	Berger Paints India Ltd.	20-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	15	INE027214332	Bob Financial Solutions Ltd.	20-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	16	INE178A14HM9	Chennai Petroleum Corporation Ltd.	17-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	17	INE144H14FC1	Deutsche Investments India Pvt. Ltd.	7-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	18	INE144H14FH0	Deutsche Investments India Pvt. Ltd.	8-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	19	INE514E14QR7	Export Import Bank Of India	13-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	20	INE514E14QT3	Export Import Bank Of India	1-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	21	INE514E14QS5	Export Import Bank Of India	3-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	22	INE535H14IH3	Fullerton India Credit Co. Ltd.	17-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	23	INE539K14AY1	HDFC Credila Financial Services Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	24	INE790I14CK9	HSBC InvestDirect Financial Services (India) Ltd.	6-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	25	INE790I14CG7	HSBC InvestDirect Financial Services (India) Ltd.	3-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	26	INE700G14DN4	Hdfc Securities Ltd.	7-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	27	INE700G14DT1	Hdfc Securities Ltd.	27-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	28	INE700G14DU9	Hdfc Securities Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	29	INE267A14481	Hindustan Zinc Ltd.	3-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	30	INE001A14ZS2	Housing Development Finance Corporation Ltd.	24-Feb-23	-	0.69%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	31	INE001A14YI6	Housing Development Finance Corporation Ltd.	3-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	32	INE763G14LV8	ICICI Securities Ltd.	8-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	33	INE763G14NV4	ICICI Securities Ltd.	13-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	34	INE763G14NZ5	ICICI Securities Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	35	INE936D14261	Jamnagar Utilities & Power Pvt. Ltd.	20-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	36	INE975F14WZ8	Kotak Mahindra Investments Ltd.	22-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	37	INE028E14LC1	Kotak Securities Ltd.	6-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	38	INE028E14KP5	Kotak Securities Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	39	INE028E14LB3	Kotak Securities Ltd.	20-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	40	INE027E14NR7	L&T Finance Ltd.	9-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	41	INE027E14ML2	L&T Finance Ltd.	1-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	42	INE128M14274	L&T Metro Rail (Hyderabad) Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	43	INE128M14266	L&T Metro Rail (Hyderabad) Ltd.	17-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	44	INE115A14DS7	LIC Housing Finance Ltd.	22-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	45	INE018A14JE0	Larsen & Toubro Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	46	INE018A14JD2	Larsen & Toubro Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	47	INE774D14RA3	Mahindra & Mahindra Financial Services Ltd.	24-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	48	INE261F14JF2	National Bank for Agriculture & Rural Development	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	49	INE261F14JG0	National Bank for Agriculture & Rural Development	27-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	50	INE870H14OY7	Network 18 Media & Invst. Ltd.	6-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	51	INE870H14OZ4	Network 18 Media & Invst. Ltd.	8-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	52	INE870H14PF3	Network 18 Media & Invst. Ltd.	28-Feb-23	-	0.69%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	53	INE110L14RK2	Reliance Jio Infocomm Ltd.	27-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	54	INE110L14RM8	Reliance Jio Infocomm Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	55	INE110L14RN6	Reliance Jio Infocomm Ltd.	1-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	56	INE929O14875	Reliance Retail Ventures Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	57	INE929O14883	Reliance Retail Ventures Ltd.	15-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	58	INE929O14891	Reliance Retail Ventures Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	59	INE550X14979	Sharekhan Financial Services Pvt. Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	60	INE550X14987	Sharekhan Financial Services Pvt. Ltd.	1-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	61	INE550X14995	Sharekhan Financial Services Pvt. Ltd.	3-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	62	INE211H14450	Sharekhan Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	63	INE211H14492	Sharekhan Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	64	INE211H14476	Sharekhan Ltd.	3-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	65	INE070A14661	Shree Cement Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	66	INE941D14311	Sikka Ports & Terminals Ltd.	13-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	67	INE556F14IO9	Small Industries Development Bank Of India	9-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	68	INE556F14IE0	Small Industries Development Bank Of India	27-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	69	INE403G14PG3	Standard Chartered Capital Ltd.	8-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	70	INE403G14PJ7	Standard Chartered Capital Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	71	INE660A14WV6	Sundaram Finance Ltd.	2-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	72	INE886H14HU5	TV18 Broadcast Ltd.	6-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	73	INE886H14HV3	TV18 Broadcast Ltd.	10-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	74	INE306N14UE9	Tata Capital Financial Services Ltd.	14-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	75	INE306N14VD9	Tata Capital Financial Services Ltd.	24-Feb-23	-	0.69%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	76	INE306N14VH0	Tata Capital Financial Services Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	77	INE033L14MG5	Tata Capital Housing Finance Ltd.	2-Mar-23	-	0.69%
CRISIL upto 91 Day CP Index-A	78	INE976I14NI5	Tata Capital Ltd.	28-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	79	INE481G14DR2	Ultratech Cement Ltd.	17-Feb-23	-	0.69%
CRISIL upto 91 Day CP Index-A	80	INE860H14Z57	Aditya Birla Finance Ltd.	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	81	INE831R14CLO	Aditya Birla Housing Finance Ltd.	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	82	INE110O14880	Axis Securities Ltd.	15-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	83	INE110O14906	Axis Securities Ltd.	24-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	84	INE296A14UB5	Bajaj Finance Ltd.	10-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	85	INE296A14UD1	Bajaj Finance Ltd.	31-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	86	INE01C314338	Bajaj Financial Securities Ltd.	21-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	87	INE704I14GE4	Barclays Investments & Loans (India) Pvt. Ltd.	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	88	INE027214340	Bob Financial Solutions Ltd.	23-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	89	INE144H14FI8	Deutsche Investments India Pvt. Ltd.	17-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	90	INE514E14QU1	Export Import Bank Of India	24-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	91	INE539K14AW5	HDFC Credila Financial Services Ltd.	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	92	INE539K14AX3	HDFC Credila Financial Services Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	93	INE790I14CM5	HSBC InvestDirect Financial Services (India) Ltd.	9-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	94	INE790I14CN3	HSBC InvestDirect Financial Services (India) Ltd.	21-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	95	INE700G14DY1	Hdfc Securities Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	96	INE700G14EA9	Hdfc Securities Ltd.	15-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	97	INE700G14EC5	Hdfc Securities Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	98	INE700G14DV7	Hdfc Securities Ltd.	9-Mar-23	-	0.36%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	99	INE001A14ZX2	Housing Development Finance Corporation Ltd.	16-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	100	INE001A14ZW4	Housing Development Finance Corporation Ltd.	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	101	INE071G14EJ6	ICICI Home Finance Co. Ltd.	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	102	INE071G14EK4	ICICI Home Finance Co. Ltd.	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	103	INE071G14EL2	ICICI Home Finance Co. Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	104	INE763G14NX0	ICICI Securities Ltd.	10-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	105	INE763G14LY2	ICICI Securities Ltd.	16-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	106	INE763G14NI1	ICICI Securities Ltd.	17-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	107	INE763G14OB4	ICICI Securities Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	108	INE763G14OE8	ICICI Securities Ltd.	8-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	109	INE916D141N7	Kotak Mahindra Prime Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	110	INE028E14LE7	Kotak Securities Ltd.	16-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	111	INE028E14LF4	Kotak Securities Ltd.	22-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	112	INE028E14LG2	Kotak Securities Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	113	INE128M14290	L&T Metro Rail (Hyderabad) Ltd.	10-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	114	INE128M14308	L&T Metro Rail (Hyderabad) Ltd.	23-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	115	INE128M14324	L&T Metro Rail (Hyderabad) Ltd.	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	116	INE115A14DV1	LIC Housing Finance Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	117	INE0CCU14013	MINDSPACE BUSINESS PARKS REIT	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	118	INE774D14RJ4	Mahindra & Mahindra Financial Services Ltd.	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	119	INE774D14RI6	Mahindra & Mahindra Financial Services Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	120	INE733E14BJ2	NTPC	14-Mar-23	-	0.36%



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CRISIL upto 91 Day CP Index-A	121	INE261F14JH8	National Bank for Agriculture & Rural Development	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	122	INE870H14PB2	Network 18 Media & Invst. Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	123	INE870H14PE6	Network 18 Media & Invst. Ltd.	14-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	124	INE870H14PG1	Network 18 Media & Invst. Ltd.	17-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	125	INE870H14PH9	Network 18 Media & Invst. Ltd.	28-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	126	INE110L14RLO	Reliance Jio Infocomm Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	127	INE929O14925	Reliance Retail Ventures Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	128	INE929O14933	Reliance Retail Ventures Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	129	INE212K14080	Sbicap Securities Ltd.	15-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	130	INE070A14687	Shree Cement Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	131	INE941D14337	Sikka Ports & Terminals Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	132	INE556F14IG5	Small Industries Development Bank Of India	10-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	133	INE556F14II1	Small Industries Development Bank Of India	20-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	134	INE403G14QH9	Standard Chartered Capital Ltd.	9-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	135	INE403G14QJ5	Standard Chartered Capital Ltd.	15-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	136	INE660A14WY0	Sundaram Finance Ltd.	29-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	137	INE886H14HF6	TV18 Broadcast Ltd.	6-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	138	INE886H14HX9	TV18 Broadcast Ltd.	13-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	139	INE306N14VG2	Tata Capital Financial Services Ltd.	27-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	140	INE306N14UH2	Tata Capital Financial Services Ltd.	15-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	141	INE976I14NJ3	Tata Capital Ltd.	7-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	142	INE857Q14998	Tata Cleantech Capital Ltd.	6-Mar-23	-	0.36%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-A	143	INE481G14DT8	Ultratech Cement Ltd.	17-Mar-23	-	0.36%
CRISIL upto 91 Day CP Index-A	144	INE01C314353	Bajaj Financial Securities Ltd.	17-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-A	145	INE790I14CP8	HSBC InvestDirect Financial Services (India) Ltd.	10-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-A	146	INE700G14EF8	Hdfc Securities Ltd.	17-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-A	147	INE763G14OD0	ICICI Securities Ltd.	6-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-A	148	INE261F14JI6	National Bank for Agriculture & Rural Development	3-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-A	149	INE556F14IP6	Small Industries Development Bank Of India	3-Apr-23	-	3.79%
CRISIL upto 91 Day CP Index-B	1	INE769A14759	Aarti Industries Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	2	INE742F14QV3	Adani Ports & Special Economic Zone Ltd.	20-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	3	INE901L14AH6	Alembic Pharmaceuticals Ltd.	23-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	4	INE087M14AW1	Bahadur Chand Investments Pvt. Ltd.	16-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	5	INE087M14AL4	Bahadur Chand Investments Pvt. Ltd.	2-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	6	INE343G14412	Bharti Hexacom Ltd.	3-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	7	INE376G14016	Biocon Ltd.	22-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	8	INE472A14MQ7	Blue Star Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	9	INE472A14MU9	Blue Star Ltd.	1-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	10	INE477A14BY3	CanFin Homes Ltd.	3-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	11	INE015Y14351	Carat Lane Trading Pvt. Ltd.	8-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	12	INE015Y14369	Carat Lane Trading Pvt. Ltd.	3-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	13	INE482A14BI6	Ceat Ltd.	14-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	14	INE121A14UE9	Cholamandalam Investment & Finance Co. Ltd.	3-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	15	INE121A14UK6	Cholamandalam Investment & Finance Co. Ltd.	10-Feb-23	-	0.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	16	INE121A14UM2	Cholamandalam Investment & Finance Co. Ltd.	15-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	17	INE755K14EO6	Dalmia Cement (Bharat) Ltd.	8-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	18	INE755K14EP3	Dalmia Cement (Bharat) Ltd.	16-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	19	INE289B14IF4	Gic Housing Finance Ltd.	10-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	20	INE982D14AK7	Godrej & Boyce Manufacturing Co. Ltd.	21-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	21	INE850D14NK9	Godrej Agrovet Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	22	INE850D14NO1	Godrej Agrovet Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	23	INE850D14NP8	Godrej Agrovet Ltd.	3-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	24	INE233A14WV2	Godrej Industries Ltd.	9-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	25	INE233A14WW0	Godrej Industries Ltd.	10-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	26	INE233A14XB2	Godrej Industries Ltd.	2-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	27	INE233A14XD8	Godrej Industries Ltd.	3-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	28	INE233A14WX8	Godrej Industries Ltd.	17-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	29	INE484J14PG7	Godrej Properties Ltd.	8-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	30	INE484J14PH5	Godrej Properties Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	31	INE484J14PP8	Godrej Properties Ltd.	2-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	32	INE957N14FP6	Hero Fincorp Ltd.	8-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	33	INE957N14GL3	Hero Fincorp Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	34	INE957N14FO9	Hero Fincorp Ltd.	14-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	35	INE501G14CX7	Ht Media Ltd.	8-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	36	INE248U14MF2	IIFL Wealth Prime Ltd.	2-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	37	INE248U14MK2	IIFL Wealth Prime Ltd.	21-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	38	INE466L14BG0	Iifl Wealth Management Ltd.	6-Feb-23	-	0.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	39	INE466L14BN6	lfl Wealth Management Ltd.	20-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	40	INE121J14200	Indus Towers Ltd.	2-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	41	INE823G14843	J. K. Cement Ltd.	21-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	42	INE012I14NT6	JM Financial Services Pvt. Ltd.	23-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	43	INE0BY014110	Jubilant Ingrevia Ltd.	10-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	44	INE824H14JS6	Julius Baer Capital (India) Pvt. Ltd.	6-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	45	INE824H14KB0	Julius Baer Capital (India) Pvt. Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	46	INE884B14473	Kirloskar Ferrous Industries Ltd.	27-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	47	INE338I14DX8	Motilal Oswal Financial Services Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	48	INE338I14DW0	Motilal Oswal Financial Services Ltd.	14-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	49	INE338I14DP4	Motilal Oswal Financial Services Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	50	INE01WN14678	Motilal Oswal Finvest Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	51	INE05C614287	Nlc Tamil Nadu Power Ltd.	16-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	52	INE118D14662	Nuvoco Vistas Corporation Ltd.	3-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	53	INE118D14688	Nuvoco Vistas Corporation Ltd.	10-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	54	INE0BTN14071	Nxtra Data Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	55	INE163N14279	ONGC Petro Additions Ltd.	6-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	56	INE516Y14CA6	Piramal Capital & Housing Finance Ltd.	24-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	57	INE516Y14CD0	Piramal Capital & Housing Finance Ltd.	2-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	58	INE140A14X58	Piramal Enterprises Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	59	INE140A14X41	Piramal Enterprises Ltd.	9-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	60	INE140A14X66	Piramal Enterprises Ltd.	15-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	61	INE613A14049	Rallis India Ltd.	7-Feb-23	-	0.67%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	62	INE891D14WI8	Redington (India) Ltd.	15-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	63	INE891D14WO6	Redington (India) Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	64	INE089C14CF9	Sterlite Technologies Ltd.	1-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	65	INE089C14CG7	Sterlite Technologies Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	66	INE089C14CI3	Sterlite Technologies Ltd.	24-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	67	INE089C14CJ1	Sterlite Technologies Ltd.	2-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	68	INE729N14HE9	TVS Credit Services Ltd.	22-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	69	INE582L14GQ2	Tata Housing Development Co. Ltd.	23-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	70	INE582L14GR0	Tata Housing Development Co. Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	71	INE245A14HE3	Tata Power Co. Ltd.	24-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	72	INE245A14HF0	Tata Power Co. Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	73	INE245A14HI4	Tata Power Co. Ltd.	1-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	74	INE081A14DQ5	Tata Steel Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	75	INE308O14O21	Telesonic Networks Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	76	INE331A14MW3	The Ramco Cements Ltd.	3-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	77	INE628A14GW4	UPL Ltd.	13-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	78	INE628A14HA8	UPL Ltd.	1-Mar-23	-	0.67%
CRISIL upto 91 Day CP Index-B	79	INE205A14XC8	Vedanta Ltd.	3-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	80	INE205A14XD6	Vedanta Ltd.	7-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	81	INE205A14XF1	Vedanta Ltd.	27-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	82	INE205A14WV0	Vedanta Ltd.	28-Feb-23	-	0.67%
CRISIL upto 91 Day CP Index-B	83	INE742F14QX9	Adani Ports & Special Economic Zone Ltd.	27-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	84	INE901L14AI4	Alembic Pharmaceuticals Ltd.	6-Mar-23	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	85	INE257A14862	Bharat Heavy Electricals Ltd.	27-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	86	INE472A14MV7	Blue Star Ltd.	14-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	87	INE472A14MW5	Blue Star Ltd.	20-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	88	INE477A14BV9	CanFin Homes Ltd.	8-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	89	INE477A14BZ0	CanFin Homes Ltd.	23-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	90	INE477A14CB9	CanFin Homes Ltd.	30-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	91	INE015Y14385	Carat Lane Trading Pvt. Ltd.	16-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	92	INE482A14BK2	Ceat Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	93	INE482A14BJ4	Ceat Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	94	INE055A14JI3	Century Textiles & Industries Ltd.	29-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	95	INE121A14TV5	Cholamandalam Investment & Finance Co. Ltd.	20-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	96	INE121A14UO8	Cholamandalam Investment & Finance Co. Ltd.	29-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	97	INE755K14EQ1	Dalmia Cement (Bharat) Ltd.	9-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	98	INE755K14ER9	Dalmia Cement (Bharat) Ltd.	21-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	99	INE850D14NQ6	Godrej Agrovet Ltd.	16-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	100	INE02KN14036	Godrej Finance Ltd.	24-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	101	INE02JD14237	Godrej Housing Finance Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	102	INE02JD14245	Godrej Housing Finance Ltd.	23-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	103	INE233A14XF3	Godrej Industries Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	104	INE484J14PL7	Godrej Properties Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	105	INE484J14PR4	Godrej Properties Ltd.	17-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	106	INE484J14PU8	Godrej Properties Ltd.	27-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	107	INE484J14PY0	Godrej Properties Ltd.	29-Mar-23	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	108	INE871K14349	Hindustan Media Ventures Ltd.	27-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	109	INE501G14CW9	Ht Media Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	110	INE823G14835	J. K. Cement Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	111	INE012I14NU4	JM Financial Services Pvt. Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	112	INE012I14OC0	JM Financial Services Pvt. Ltd.	29-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	113	INE012I14OD8	JM Financial Services Pvt. Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	114	INE121E14243	JSW Energy Ltd.	21-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	115	INE824H14KC8	Julius Baer Capital (India) Pvt. Ltd.	6-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	116	INE824H14KF1	Julius Baer Capital (India) Pvt. Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	117	INE824H14KH7	Julius Baer Capital (India) Pvt. Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	118	INE338I14EB2	Motilal Oswal Financial Services Ltd.	6-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	119	INE338I14DY6	Motilal Oswal Financial Services Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	120	INE338I14EC0	Motilal Oswal Financial Services Ltd.	21-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	121	INE01WN14637	Motilal Oswal Finvest Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	122	INE01WN14660	Motilal Oswal Finvest Ltd.	21-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	123	INE091A14DH3	Nirma Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	124	INE118D14696	Nuvoco Vistas Corporation Ltd.	14-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	125	INE516Y14BZ5	Piramal Capital & Housing Finance Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	126	INE140A14W59	Piramal Enterprises Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	127	INE140A14X17	Piramal Enterprises Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	128	INE140A14U85	Piramal Enterprises Ltd.	24-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	129	INE511C14UW9	Poonawalla Fincorp Ltd.	29-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	130	INE891D14WL2	Redington (India) Ltd.	13-Mar-23	-	0.33%

Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	131	INE891D14WN8	Redington (India) Ltd.	24-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	132	INE891D14WQ1	Redington (India) Ltd.	8-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	133	INE647A14AB1	SRF Ltd.	6-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	134	INE647A14AC9	SRF Ltd.	22-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	135	INE647A14AD7	SRF Ltd.	20-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	136	INE343H14154	Solar Industries India Ltd.	24-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	137	INE089C14CK9	Sterlite Technologies Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	138	INE667F14GA7	Sundaram Home Finance Ltd.	20-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	139	INE729N14HI0	TVS Credit Services Ltd.	7-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	140	INE729N14HJ8	TVS Credit Services Ltd.	15-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	141	INE245A14HH6	Tata Power Co. Ltd.	14-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	142	INE245A14HK0	Tata Power Co. Ltd.	20-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	143	INE607M14988	Tata Power Renewable Energy Ltd.	10-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	144	INE607M14AA2	Tata Power Renewable Energy Ltd.	24-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	145	INE081A14DS1	Tata Steel Ltd.	13-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	146	INE331A14MX1	The Ramco Cements Ltd.	6-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	147	INE849A14114	Trent Ltd.	9-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	148	INE628A14HC4	UPL Ltd.	14-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	149	INE205A14WM9	Vedanta Ltd.	7-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	150	INE205A14WC0	Vedanta Ltd.	28-Mar-23	-	0.33%
CRISIL upto 91 Day CP Index-B	151	INE015Y14401	Carat Lane Trading Pvt. Ltd.	12-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	152	INE482A14BL0	Ceat Ltd.	13-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	153	INE289B14IG2	Gic Housing Finance Ltd.	12-Apr-23	-	2.84%



Index	Sr.No	ISIN	Issuer/Security Name	Redemption Date*	Coupon	Index Weights
CRISIL upto 91 Day CP Index-B	154	INE233A14XK3	Godrej Industries Ltd.	17-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	155	INE484J14QA8	Godrej Properties Ltd.	17-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	156	INE248U14MM8	IIFL Wealth Prime Ltd.	17-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	157	INE824H14KJ3	Julius Baer Capital (India) Pvt. Ltd.	12-Apr-23	-	2.84%
CRISIL upto 91 Day CP Index-B	158	INE05C614295	Nlc Tamil Nadu Power Ltd.	12-Apr-23	-	2.84%

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

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

## Portfolio Parameters – 01 February 2023

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.4366	0.4055	7.56%	0.4366
CRISIL Composite CP Index	0.2747	0.2541	7.83%	0.2747
CRISIL Composite T-Bill Index	0.5201	0.4870	6.69%	0.5201
CRISIL Composite Bond Fund Index	8.7419	5.1388	7.66%	5.4004
CRISIL Short Term Bond Fund Index	2.2417	1.8803	7.79%	2.0102
CRISIL Liquid Fund Index	0.1115	0.1043	6.88%	0.1115
CRISIL Low Duration Debt Index	0.7620	0.6801	7.72%	0.7326
CRISIL Ultra Short Term Debt Index	0.4416	0.4036	7.64%	0.4348
CRISIL Money Market Index	0.3846	0.3578	7.46%	0.3846
CRISIL Medium Term Debt Index	4.1394	3.2913	7.88%	3.5368



Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium To Long Term Debt Index	7.6846	5.4899	7.64%	5.7892
CRISIL Long Term Debt Index	13.9038	7.6714	7.70%	8.0770
CRISIL Corporate Bond Composite Index	4.8043	3.4613	7.88%	3.7074
CRISIL Long Term Corporate Bond Index	8.9599	5.9312	7.92%	6.3479
CRISIL Medium Term Corporate Bond Index	3.8484	3.1273	7.94%	3.3618
CRISIL Short Term Corporate Bond Index	1.4755	1.2896	7.79%	1.3889
CRISIL Composite Credit Risk Index	3.8307	2.8395	9.32%	3.0408
CRISIL Medium Term Credit Risk Index	2.4854	2.0160	9.32%	2.1617
CRISIL Banking and PSU Debt Index	5.9291	3.3083	7.62%	3.5484
CRISIL Short Term Credit Risk Index	1.3113	1.1177	8.89%	1.2041
CRISIL Dynamic Debt Index	8.8222	5.2080	7.66%	5.4867
CRISIL Composite AA Long Term Bond Index	7.7263	5.1983	9.36%	5.6574
CRISIL Composite AA Medium Term Bond Index	3.9770	3.1024	10.18%	3.3559
CRISIL Composite AA Short Term Bond Index	1.3823	1.1754	8.98%	1.2683
CRISIL FPI Index	8.3628	5.1675	7.78%	5.4717
CRISIL Money Market Index-Insurance	0.5744	0.5349	7.27%	0.5744
CRISIL Liquid Fund AI Index	0.1107	0.1036	6.82%	0.1107
CRISIL Liquid Fund BI Index	0.1107	0.1035	6.90%	0.1107
CRISIL Low Duration Fund AI Index	0.7897	0.7053	7.47%	0.7592
CRISIL Low Duration Fund BI Index	0.6774	0.6031	7.69%	0.6497
CRISIL Low Duration Fund CI Index	0.6253	0.5534	7.97%	0.5967
CRISIL Short Duration Fund AII Index	2.1311	1.7784	7.56%	1.8998
CRISIL Short Duration Fund BII Index	2.0733	1.7473	8.11%	1.8676
CRISIL Short Duration Fund CII Index	1.8195	1.4877	10.02%	1.5736
CRISIL Medium Duration Fund AIII Index	4.1025	3.2755	7.73%	3.5123
CRISIL Medium Duration Fund BIII Index	4.3115	3.3733	8.24%	3.6289

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Medium Duration Fund CIII Index	4.3559	3.3117	10.47%	3.5449
CRISIL Medium to Long Duration Fund AIII Index	7.3197	5.2881	7.59%	5.5719
CRISIL Medium to Long Duration Fund BIII Index	6.5171	4.6364	8.32%	4.9696
CRISIL Medium to Long Duration Fund CIII Index	6.7716	4.6531	9.95%	5.0213
CRISIL Long Duration Fund AIII Index	14.3505	7.8249	7.65%	8.2246
CRISIL Credit Risk Fund CII Index	1.5451	1.2920	9.62%	1.3744
CRISIL Credit Risk Fund CIII Index	4.2206	3.2328	9.82%	3.4364
CRISIL Corporate Bond Fund BII Index	1.7837	1.5502	8.13%	1.6578
CRISIL Corporate Bond Fund BIII Index	3.8313	3.0555	8.26%	3.2956
CRISIL Dynamic Bond Fund AIII Index	9.6287	5.6522	7.57%	5.9497
CRISIL Dynamic Bond Fund BIII Index	6.9789	4.7093	8.32%	5.0452
CRISIL Dynamic Bond Fund CIII Index	7.2334	4.7259	9.94%	5.0968
CRISIL Money Market Fund AI Index	0.3074	0.2860	7.16%	0.3074
CRISIL Money Market Fund BI Index	0.3436	0.3200	7.25%	0.3436
CRISIL Money Market Fund CI Index	0.2777	0.2580	7.64%	0.2777
CRISIL Ultra Short Duration Fund AI Index	0.3575	0.3324	7.38%	0.3575
CRISIL Ultra Short Duration Fund BI Index	0.3449	0.3192	7.59%	0.3440
CRISIL Ultra Short Duration Fund CI Index	0.2792	0.2583	7.82%	0.2787
CRISIL AAA Long Term Bond Index	9.7952	6.3931	7.86%	6.8437
CRISIL AAA Medium Term Bond Index	3.9124	3.1708	7.83%	3.4198
CRISIL AAA Short Term Bond Index	1.5417	1.3438	7.72%	1.4482
CRISIL AA Long Term Bond Index	7.1700	4.8046	9.67%	5.2531
CRISIL AA Medium Term Bond Index	3.9613	3.0641	11.15%	3.3234

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA Short Term Bond Index	1.2300	1.0615	8.99%	1.1532
CRISIL AA and AA+ Long Term Bond Index	8.5482	5.7820	8.42%	6.2624
CRISIL AA and AA+ Medium Term Bond Index	4.0592	3.2021	8.91%	3.4606
CRISIL AA and AA+ Short Term Bond Index	1.6060	1.3840	9.01%	1.4895
CRISIL AA+ Long Term Bond Index	9.0005	6.0249	8.32%	6.5240
CRISIL AA+ Medium Term Bond Index	3.8955	3.0734	8.37%	3.3298
CRISIL AA+ Short Term Bond Index	1.5745	1.3702	8.30%	1.4742
CRISIL AA- Long Term Bond Index	5.7041	4.0176	11.60%	4.3864
CRISIL AA- Medium Term Bond Index	4.1397	3.2322	10.91%	3.4682
CRISIL AA- Short Term Bond Index	1.2932	1.0200	10.15%	1.0952
CRISIL Medium to Long Term Banking Debt Index	24.7206	9.2833	8.38%	10.0651
CRISIL Short Term Banking Debt Index	1.4935	1.2967	8.47%	1.4049
CRISIL Medium to Long Term PSU Debt Index	8.5284	5.4598	7.65%	5.8506
CRISIL Short Term PSU Debt Index	0.9168	0.8162	7.52%	0.8783
CRISIL A Medium To Long Term Bond Index	5.5346	3.7881	11.17%	3.8814
CRISIL A Medium Term Bond Index	4.0552	2.8928	12.17%	3.0438
CRISIL A Short Term Bond Index	1.2188	0.9839	11.50%	1.0437
CRISIL AAA up to 1 Year Short Term Bond Index	0.3567	0.3315	7.55%	0.3567
CRISIL AAA 1 to 3 Year Short Term Bond Index	1.9392	1.6820	7.79%	1.8130
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.4986	0.4556	8.64%	0.4937
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.9727	1.6816	9.04%	1.8160
CRISIL 10 Year Gilt Index	8.9644	6.5921	7.38%	6.8353
CRISIL Dynamic Gilt Index	12.0505	6.3291	7.30%	6.5623
CRISIL Long Term Gilt Index	19.0917	9.3152	7.44%	9.6618
CRISIL Medium Term Gilt Index	7.4327	5.6010	7.34%	5.8067

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Short Term Gilt Index	3.2191	2.7949	7.14%	2.8951
CRISIL Composite Gilt Index	13.4170	7.1406	7.34%	7.4044
CRISIL 1 Month CD Index	0.0712	0.0666	6.95%	0.0712
CRISIL 2 Month CD Index	0.1364	0.1274	7.09%	0.1364
CRISIL 3 Month CD Index	0.2079	0.1935	7.46%	0.2079
CRISIL 6 Month CD Index	0.4189	0.3889	7.73%	0.4189
CRISIL 1 Year CD Index	0.9225	0.8561	7.75%	0.9225
CRISIL 1 Month CP Index	0.0687	0.0640	7.27%	0.0687
CRISIL 2 Month CP Index	0.1369	0.1275	7.32%	0.1369
CRISIL 3 Month CP Index	0.2012	0.1867	7.77%	0.2012
CRISIL 6 Month CP Index	0.4415	0.4080	8.19%	0.4415
CRISIL 1 Year CP Index	0.9179	0.8434	8.84%	0.9179
CRISIL 10 Year SDL Index	9.7848	6.7041	7.63%	6.9598
CRISIL 1 Month T-Bill Index	0.0822	0.0773	6.30%	0.0822
CRISIL 2 Month T-Bill Index	0.1589	0.1495	6.30%	0.1589
CRISIL 91 day T-Bill Index	0.2384	0.2240	6.43%	0.2384
CRISIL 182 day T-bill index	0.4877	0.4564	6.86%	0.4877
CRISIL 1 Year T-Bill Index	0.9863	0.9227	6.89%	0.9863
CRISIL Overnight Index	0.0027	0.0026	6.42%	0.0027
CRISIL Broad Based Gilt Index	12.1948	6.4583	7.30%	6.6966
CRISIL Broad Based Long Term Gilt Index	22.0159	9.9256	7.43%	10.2946
CRISIL Broad Based Medium Term Gilt Index	7.6521	5.6599	7.33%	5.8675
CRISIL Broad Based Short Term Gilt Index	3.0182	2.5836	7.42%	2.6762
CRISIL Up to 91-Day CD Index	0.0970	0.0906	6.95%	0.0970
CRISIL Up to 91-Day CP Index	0.0980	0.0913	7.23%	0.0980
CRISIL upto 91 Day CD Index-A	0.0972	0.0908	6.88%	0.0972
CRISIL upto 91 Day CD Index-B	0.0962	0.0898	7.04%	0.0962
CRISIL upto 365 Day CD index-A	0.3984	0.3704	7.31%	0.3984
CRISIL upto 365 Day CD index-B	0.2794	0.2595	7.28%	0.2794
CRISIL upto 365 Day CD Index-C	0.2001	0.1854	7.66%	0.2001
CRISIL upto 365 Day CP Index-A	0.2850	0.2643	7.46%	0.2850
CRISIL upto 365 Day CP Index-B	0.1889	0.1747	7.66%	0.1889
CRISIL upto 365 Day CP Index-C	0.2148	0.1982	8.09%	0.2148

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL upto 91 Day CP Index-A	0.0957	0.0893	7.14%	0.0957
CRISIL upto 91 Day CP Index-B	0.0963	0.0896	7.40%	0.0963

*Portfolio Parameters are as on 01 February 2023*

## Composite Index Weights

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

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

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

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA and AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AAA Medium Term Bond Index	75.00%	75.00%
	CRISIL AA and AA+ Medium Term Bond Index	10.00%	10.00%
<b>CRISIL Medium To Long Term Debt Index</b>	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%
<b>CRISIL Long Term Debt Index</b>	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%
<b>CRISIL Corporate Bond Composite Index</b>	CRISIL AAA Long Term Bond Index	29.00%	29.00%
	CRISIL AAA Medium Term Bond Index	18.00%	18.00%
	CRISIL AAA Short Term Bond Index	32.00%	32.00%
	CRISIL AA+ Long Term Bond Index	2.00%	2.00%
	CRISIL AA+ Medium Term Bond Index	2.00%	2.00%
	CRISIL AA+ Short Term Bond Index	2.00%	2.00%
	CRISIL AA- Long Term Bond Index	0.30%	0.30%
	CRISIL AA- Medium Term Bond Index	0.60%	0.60%
	CRISIL AA- Short Term Bond Index	0.60%	0.60%
	CRISIL AA Long Term Bond Index	0.40%	0.40%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA Medium Term Bond Index	1.40%	1.40%
	CRISIL AA Short Term Bond Index	1.70%	1.70%
	CRISIL Short Term Gilt Index	10.00%	10.00%
<b>CRISIL Long Term Corporate Bond Index</b>	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%
<b>CRISIL Medium Term Corporate Bond Index</b>	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%
<b>CRISIL Short Term Corporate Bond Index</b>	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%
<b>CRISIL Composite Credit Risk Index</b>	CRISIL AAA Long Term Bond Index	10.00%	10.00%
	CRISIL AAA Medium Term Bond Index	7.00%	7.00%
	CRISIL AAA Short Term Bond Index	10.00%	10.00%
	CRISIL AA+ Long Term Bond Index	1.00%	1.00%
	CRISIL AA+ Medium Term Bond Index	1.00%	1.00%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA+ Short Term Bond Index	1.00%	1.00%
	CRISIL AA- Long Term Bond Index	4.00%	4.00%
	CRISIL AA- Medium Term Bond Index	4.00%	4.00%
	CRISIL AA- Short Term Bond Index	7.00%	7.00%
	CRISIL AA Long Term Bond Index	4.00%	4.00%
	CRISIL AA Medium Term Bond Index	15.50%	15.50%
	CRISIL AA Short Term Bond Index	15.50%	15.50%
	CRISIL A Medium to Long Term Bond Index	6.00%	6.00%
	CRISIL A Short Term Bond Index	4.00%	4.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
<b>CRISIL Medium Term Credit Risk Index</b>	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%	
<b>CRISIL Banking and PSU Debt Index</b>	CRISIL Medium to Long Term PSU Debt Index	32.50%	32.50%
	CRISIL Short Term PSU Debt Index	32.50%	32.50%

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

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

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL 1 Year T-Bill Index	10.00%	10.00%
CRISIL Low Duration Fund B I 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 C I Index	CRISIL AAA up to 1 Year Short Term Bond Index	1.00%
CRISIL AAA 1 to 3 Year Short Term Bond Index		4.00%	4.00%
CRISIL AA and AA+ up to 1 Year Short Term Bond Index		1.00%	1.00%
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index		15.00%	15.00%
CRISIL upto 365 Day CD index-B		1.00%	1.20%
CRISIL upto 365 Day CP Index-B		2.00%	1.80%
CRISIL upto 365 Day CD Index-C		10.00%	26.40%
CRISIL upto 365 Day CP Index-C		56.00%	39.60%
CRISIL 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 B II Index	CRISIL upto 365 Day CD index-A	1.04%	2.60%
	CRISIL upto 365 Day CP Index-A	5.45%	3.89%

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

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

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA and AA+ Medium Term Bond Index	42.00%	42.00%
	CRISIL Medium Term Gilt Index	10.00%	10.00%
<b>CRISIL Medium to Long Duration Fund CIII Index</b>	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%
	<b>CRISIL Long Duration Fund AIII Index</b>	CRISIL AAA Long Term Bond Index	51.00%
CRISIL Long Term Gilt Index		49.00%	49.00%
<b>CRISIL Credit Risk Fund CII Index</b>	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%
<b>CRISIL Credit Risk Fund CIII Index</b>	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%
<b>CRISIL Corporate Bond Fund BII Index</b>	CRISIL AAA 1 to 3 Year Short Term Bond Index	17.00%	17.00%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		April-22	October-22
	CRISIL AA+ Short Term Bond Index	68.00%	68.00%
	CRISIL AA Short Term Bond Index	5.00%	5.00%
	CRISIL Short Term Gilt Index	10.00%	10.00%
<b>CRISIL Corporate Bond Fund BIII Index</b>	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%
<b>CRISIL Dynamic Bond Fund AIII Index</b>	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%
<b>CRISIL Dynamic Bond Fund BIII Index</b>	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%
<b>CRISIL Dynamic Bond Fund CIII Index</b>	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%
<b>CRISIL Money Market Fund AI Index</b>	CRISIL upto 365 Day CD index-A	11.00%	30.00%
	CRISIL upto 365 Day CP Index-A	64.00%	45.00%

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

*\$ Rounded off to nearest integer*

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

These indices and their relevant duration bands are as follows:

Index	Fixed Macaulay Duration Range
CRISIL Ultra Short Term Debt Index	0.28 – 0.48
CRISIL Low Duration Debt Index	0.58 – 0.90
CRISIL Short Term Bond Fund Index	1.60 – 2.40
CRISIL Medium Term Debt Index	3.30 – 3.80
CRISIL Medium To Long Term Debt Index	4.60 - 6.30

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

## Features and Methodology

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

#### Features

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

#### Maturity Buckets:

##### AAA/AA+/AA/AA- rated indices

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

##### For Banking/ PSU Indices

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

## Key Characteristics

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

## Methodology

- Top 12\* issuers subject to buffers are identified by using a consistent liquidity score based on the following parameters analysed for the previous one quarter:
  - Volume traded: 70%
  - No of days traded: 15%
  - No of trades: 15%
- A buffer is the rank up to which an issuer which was a part of the index for the previous quarter but has a liquidity score lower than top n issuers (where n is maximum number of issuers that can be a part of index) in the current quarter would continue to be the part of the index. This means that even if the rank of a particular issuer deteriorates to the buffer rank it will not be sold from the index. A buffer of rank 15 would be used for all the indices having 12 securities, during issuer selection. Apart from applying buffers, the following conditions will always be met:
  - The issuers with Ranks 1 to 3 would compulsorily form a part of the index.
  - If an issuer is a part of top n issuers but ignored due to buffers for 3 consecutive quarters, the same will be considered if it appears in top n for the 4th quarter.

*\*Upto 12 Issuers will be selected*

- Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated bonds)
- The weights to the eligible bonds are allocated on the basis Amount outstanding of issuer
- Most liquid bond for each of the shortlisted issuers is selected
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- The index constituents are valued on a daily basis using CRISIL Valuations
- Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds
- For Banking/ PSU indices Basel III compliant additional tier 1 bonds are included as a part of selection universe.
- For Banking/ PSU indices bonds with security level rating below AA will be excluded.
- For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

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

## CRISIL A rated Credit Indices

### Features

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

### Maturity Buckets:

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

### Key Characteristics

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

### Methodology

- Issuers are selected based on primary market issuances
- Unique issuers for the portfolio of the base month (Month of Inception) are selected based on issuances during the prior one year. All issuers that fall within the eligibility criteria of maturity and rating during the period are identified to be a part of the index.
- Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.
- On an ongoing basis, the issuances of the previous month would be considered for addition of unique issuers in the existing portfolio
- For each issuer, the security that is most recently issued becomes a part of the index portfolio. These securities continue to be part of the index until
- It falls out of the eligibility criteria (rating and maturity) and is removed from the index
- It is replaced in case a new security of the same issuer is issued. In case more than one security of an issuer is issued on the same day, the one with the highest issuance size is selected.

- Weights to eligible securities will be allocated based on the amount of issuance.
- Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds
- Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated 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 1<sup>st</sup> business day of every month

### Key Characteristics

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

### Methodology

- Trading pattern of government securities analysed during previous 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 1<sup>st</sup> business day of every month

### Key Characteristics

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

### Methodology

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

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

- While eligible securities are added to the index no security is removed till the time it ceases to meet the residual maturity criteria
- Indices will be rebalanced on monthly basis.
- Weights to eligible securities will be based on Amount outstanding
- Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds) 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: 4<sup>th</sup> April 2021
- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Index portfolio marked-to-market on a daily basis using CRISIL debt valuations
- Index constituents are held till maturity

### Key Characteristics

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

### Maturity Buckets:

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

### Methodology

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

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

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

## CRISIL SDL FMP Index

### Features:

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

### Key Characteristics:

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

### Maturity Buckets:

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

### Methodology :

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

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

## CRISIL Composite FMP Index

### Features :

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

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

## Maturity Buckets:

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

## Objective:

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

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



## CRISIL Hybrid FMP Index

### Features

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

### Maturity Buckets:

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

### Objective:

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

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

## 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 1<sup>st</sup> November 2025 to 30<sup>th</sup> April 2026. The index shall mature on 30<sup>th</sup> 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: 22<sup>nd</sup> 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

- ❖  $R_i = \left\{ \left( \text{Today's gross price of security } i + \text{Coupon cash flow received in security } i \text{ till date from the beginning of rebalancing period} + \text{redemption cash flow received in security } i \text{ till date from the beginning of rebalancing period} \right) / \text{Beginning of the rebalancing period Gross price of security } i \right\} - 1$
- **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
  - ❖  $R_i = \left\{ \left( \text{Today's index value of sub index } i \right) / \text{Beginning of the period index values of sub index } i \right\} - 1$
- For CRISIL Liquid Fund Index
  - ❖ Redemption cash flow received in security  $i$  till date from the beginning of rebalancing period =  $\left( \text{Today's index value of CRISIL Overnight Fund AI Index} / \text{Index value of CRISIL Overnight Fund AI Index on the date of cash flow} \right) * \text{Redemption cash flow received}$

## 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 2<sup>nd</sup> Jan 2021 is a market off then index values are sent on 1<sup>st</sup> Jan 2021.

## Rebalancing Calendar

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

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

Risk-o-meter as on 31<sup>st</sup> January 2023

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
1	CRISIL 1 Year CD Index	2.10	Moderate
2	CRISIL 1 Year CP Index	3.67	Moderately High
3	CRISIL 1 Year T-Bill Index	1.33	Low to Moderate
4	CRISIL 10 Year Gilt Index	2.67	Moderate
5	CRISIL 182 Day T-Bill Index	1.00	Low
6	CRISIL 2 Month CD Index	3.40	Moderately High
7	CRISIL 2 Month CP Index	2.89	Moderate
8	CRISIL 3 Month CD Index	3.40	Moderately High
9	CRISIL 3 Month CP Index	3.57	Moderately High
10	CRISIL 6 Month CD Index	2.40	Moderate
11	CRISIL 6 Month CP Index	3.47	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	7.39	Very High
14	CRISIL A Medium to Long Term Bond Index	7.70	Very High
15	CRISIL A Short Term Bond Index	6.62	Very High
16	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3.19	Moderately High
17	CRISIL AA and AA+ Long Term Bond Index	3.72	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.45	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.40	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	4.31	High
22	CRISIL AA- Long Term Bond Index	5.38	Very High
23	CRISIL AA Medium Term Bond Index	4.14	High
24	CRISIL AA- Medium Term Bond Index	5.32	Very High
25	CRISIL AA Short Term Bond Index	4.00	Moderately High
26	CRISIL AA- Short Term Bond Index	5.11	Very High
27	CRISIL AA+ Long Term Bond Index	3.48	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	3.27	Moderately High
29	CRISIL AA+ Short Term Bond Index	2.82	Moderate
30	CRISIL AAA 1 to 3 Year Short Term Bond Index	1.82	Low to Moderate
31	CRISIL AAA Long Term Bond Index	2.82	Moderate
32	CRISIL AAA Medium Term Bond Index	2.52	Moderate
33	CRISIL AAA Short Term Bond Index	1.80	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.54	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.30	Moderate
36	CRISIL Composite AA Long Term Bond Index	4.11	High
37	CRISIL Composite AA Medium Term Bond Index	4.10	High
38	CRISIL Composite AA Short Term Bond Index	3.78	Moderately High
39	CRISIL Composite Bond Fund Index	2.56	Moderate
40	CRISIL Composite CD Index	2.85	Moderate
41	CRISIL Composite CP Index	3.46	Moderately High
42	CRISIL Composite Credit Risk Index	3.88	Moderately High
43	CRISIL Composite Gilt Index	2.66	Moderate
44	CRISIL Composite T-Bill Index	1.09	Low to Moderate
45	CRISIL Corporate Bond Composite Index	2.46	Moderate
46	CRISIL Dynamic Debt Index	2.66	Moderate
47	CRISIL Dynamic Gilt Index	2.66	Moderate
48	CRISIL FPI Index	2.67	Moderate
49	CRISIL Liquid Fund Index	1.33	Low to Moderate
50	CRISIL Long Term Corporate Bond Index	2.85	Moderate
51	CRISIL Long Term Debt Index	2.81	Moderate
52	CRISIL Long Term Gilt Index	2.67	Moderate
53	CRISIL Low Duration Debt Index	2.69	Moderate
54	CRISIL Medium Term Corporate Bond Index	2.60	Moderate
55	CRISIL Medium Term Credit Risk Index	3.76	Moderately High
56	CRISIL Medium Term Debt Index	2.58	Moderate
57	CRISIL Medium Term Gilt Index	2.62	Moderate
58	CRISIL Medium To Long Term Banking Debt Index	3.66	Moderately High
59	CRISIL Medium To Long Term Debt Index	2.73	Moderate
60	CRISIL Medium to Long Term PSU Debt Index	2.70	Moderate

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
61	CRISIL Money Market Index	2.68	Moderate
62	CRISIL Money Market Index-Insurance	1.85	Low to Moderate
63	CRISIL Overnight Fund AI Index	1.00	Low
64	CRISIL Short Term Bond Fund Index	2.39	Moderate
65	CRISIL Short Term Corporate Bond Index	2.00	Low to Moderate
66	CRISIL Short Term Credit Risk Index	3.59	Moderately High
67	CRISIL Short Term Gilt Index	1.99	Low to Moderate
68	CRISIL Short Term PSU Debt Index	1.33	Low to Moderate
69	CRISIL Ultra Short Term Debt Index	2.87	Moderate
70	CRISIL Up to 91-Day CD Index	1.69	Low to Moderate
71	CRISIL Up to 91-Day CP Index	1.40	Low to Moderate
72	CRISIL upto 91 Day CP Index-A	1.17	Low to Moderate
73	CRISIL upto 91 Day CD Index-A	1.09	Low to Moderate
74	CRISIL upto 91 Day CD Index-B	2.30	Moderate
75	CRISIL upto 91 Day CP Index-B	2.07	Moderate
76	CRISIL upto 365 Day CD index-A	1.42	Low to Moderate
77	CRISIL upto 365 Day CP Index-A	1.54	Low to Moderate
78	CRISIL upto 365 Day CD index-B	2.55	Moderate
79	CRISIL upto 365 Day CP Index-B	2.63	Moderate
80	CRISIL upto 365 Day CD Index-C	4.01	High
81	CRISIL upto 365 Day CP Index-C	4.16	High
82	CRISIL Short Term Banking Debt Index	2.21	Moderate
83	CRISIL 1 Month CD Index	2.00	Low to Moderate
84	CRISIL 1 Month CP Index	3.17	Moderately High
85	CRISIL 10 Year SDL Index	2.66	Moderate
86	CRISIL 1 Month T-bill Index	1.00	Low
87	CRISIL 2 Month T-bill Index	1.00	Low
88	CRISIL Arbitrage Index	0.40	Low
89	CRISIL Equity Savings Index	3.01	Moderately High
90	CRISIL Hybrid 35+65 - Aggressive Index	5.24	Very High



<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
91	CRISIL Hybrid 85+15 - Conservative Index	3.17	Moderately High
92	CRISIL Short Term Debt Hybrid 60+40 Fund Index	4.09	High
93	CRISIL Short Term Debt Hybrid 75+25 Fund Index	3.45	Moderately High
94	CRISIL Hybrid 50+50 - Moderate Index	4.61	High
95	CRISIL Hybrid 65+35 - Conservative Index	3.99	Moderately High
96	CRISIL Hybrid 25+75 - Aggressive Index	5.67	Very High
97	CRISIL Hybrid 75+25 - Conservative Index	3.57	Moderately High
98	CRISIL Liquid Fund AI Index	1.09	Low to Moderate
99	CRISIL Liquid Fund BI Index	1.46	Low to Moderate
100	CRISIL Low Duration Fund AI Index	1.57	Low to Moderate
101	CRISIL Low Duration Fund BI Index	2.17	Moderate
102	CRISIL Low Duration Fund CI Index	3.52	Moderately High
103	CRISIL Short Duration Fund AII Index	1.96	Low to Moderate
104	CRISIL Short Duration Fund BII Index	2.65	Moderate
105	CRISIL Short Duration Fund CII Index	5.03	Very High
106	CRISIL Medium Duration Fund AIII Index	2.45	Moderate
107	CRISIL Medium Duration Fund BIII Index	2.92	Moderate
108	CRISIL Medium Duration Fund CIII Index	4.63	High
109	CRISIL Medium to Long Duration Fund AIII Index	2.66	Moderate
110	CRISIL Medium to Long Duration Fund BIII Index	3.16	Moderately High
111	CRISIL Medium to Long Duration Fund CIII Index	4.65	High
112	CRISIL Long Duration Fund AIII Index	2.75	Moderate
113	CRISIL Credit Risk Fund CII Index	4.47	High
114	CRISIL Credit Risk Fund CIII Index	4.66	High
115	CRISIL Corporate Bond Fund BII Index	2.63	Moderate
116	CRISIL Corporate Bond Fund BIII Index	3.08	Moderately High
117	CRISIL Dynamic Bond Fund AIII Index	2.67	Moderate
118	CRISIL Dynamic Bond Fund BIII Index	3.17	Moderately High
119	CRISIL Dynamic Bond Fund CIII Index	4.66	High
120	CRISIL Money Market Fund AI Index	1.37	Low to Moderate
121	CRISIL Money Market Fund BI Index	1.83	Low to Moderate

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
122	CRISIL Money Market Fund CI Index	3.32	Moderately High
123	CRISIL Ultra Short Duration Fund AI Index	1.47	Low to Moderate
124	CRISIL Ultra Short Duration Fund BI Index	2.15	Moderate
125	CRISIL Ultra Short Duration Fund CI Index	3.47	Moderately High
1	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1.67	Low to Moderate
2	CRISIL IBXSDL Index - May 2027	2.33	Moderate
3	CRISIL IBXAAA Index - June 2023	1.48	Low to Moderate
4	CRISIL IBX 50:50 PSU + SDL Index - October 2025	2.00	Low to Moderate
5	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.67	Moderate
6	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1.67	Low to Moderate
7	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2.33	Moderate
8	CRISIL-IBX Gilt Index - June 2027	2.33	Moderate
9	CRISIL-IBX Gilt Index - April 2028	2.33	Moderate
10	CRISIL IBX Gilt Index - April 2026	2.00	Low to Moderate
11	CRISIL IBX Gilt Index - April 2029	2.67	Moderate
12	CRISIL IBXSDL Index - September 2027	2.33	Moderate
13	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
14	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
15	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
16	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.33	Moderate
17	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2.33	Moderate
18	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.33	Moderate
19	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.67	Moderate
20	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
21	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	2.01	Moderate
22	CRISIL-IBXSDL Index - April 2033	2.67	Moderate
23	CRISIL-IBXSDL Index - June 2027	2.33	Moderate
24	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2.67	Moderate
25	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2.67	Moderate
26	CRISIL Select AAA Corporate Bond Fund Index	1.77	Low to Moderate
27	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2.00	Low to Moderate
28	CRISIL-IBX Gilt Index - April 2032	2.67	Moderate
29	CRISIL-IBXAAA Index - March 2024	1.48	Low to Moderate

<u>Sr. No.</u>	<u>List of Indices</u>	<u>Riskometer Score</u>	<u>Riskometer</u>
30	CRISIL-IBXSDL Index - June 2032	2.67	Moderate

### List of CRISIL Indices – Objectives and Inception Dates

<b>Sr. No.</b>	<b>Index</b>	<b>Objective</b>	<b>Inception date</b>
<b>Composite Indices</b>			
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

Sr. No.	Index	Objective	Inception date
3	CRISIL Liquid Fund Index	To track the performance of a debt portfolio that includes TREPS, CPs, CDs and T-bills.	31-Mar-02
4	CRISIL Low Duration Debt Index	To track the performance of low duration debt portfolio comprising of short term AAA/AA+/AA rated bonds, CPs and CDs.	1-Jan-97
5	CRISIL Ultra Short Term Debt Index	To track the performance of an ultra-short term debt portfolio comprising of Treasury Bills, short term AAA/AA+/AA rated corporate bonds, CPs and CDs.	1-Jan-97
6	CRISIL Medium Term Debt Index	To track the performance of a medium term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
7	CRISIL Medium To Long Term Debt Index	To track the performance of a medium to long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Jan-97
8	CRISIL Long Term Debt Index	To track the performance of a long term debt portfolio comprising of government securities and AAA/AA+/AA rated corporate bonds.	1-Oct-04
9	CRISIL Long Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds with residual maturity greater than 5 years.	31-Mar-02
10	CRISIL Medium Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity greater than 3 years and up to 5 years.	31-Mar-02
11	CRISIL Short Term Corporate Bond Index	To track the performance of a corporate debt portfolio comprising of AAA/AA+/AA/AA- rated corporate bonds of residual maturity up to 3 years.	31-Mar-02
12	CRISIL Corporate Bond Composite Index	To track the performance of a corporate debt portfolio comprising of across maturity AAA/AA+/AA/AA- rated corporate bonds	31-Mar-02
13	CRISIL Composite Credit Risk Index	To track the performance of a credit risk debt portfolio comprising of across the maturity AAA/AA+/AA/AA-/A+/A- 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- 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- 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
<b>PRC Composite Indices</b>			
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-	1-Jan-95

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

Sr. No.	Index	Objective	Inception date
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
<b>Gilt Indices</b>			
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
<b>Credit Indices</b>			
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

Sr. No.	Index	Objective	Inception date
59	CRISIL AA and AA+ Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity up to three years	31-Mar-02
60	CRISIL AA Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity greater than five years	31-Mar-02
61	CRISIL AA+ Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than five years	31-Mar-02
62	CRISIL AA- Long Term Bond Index	To track the performance of a long-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than five years	31-Mar-02
63	CRISIL AA Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
64	CRISIL AA+ Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
65	CRISIL AA- Medium Term Bond Index	To track the performance of a medium-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
66	CRISIL AA Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity up to three years	31-Mar-02
67	CRISIL AA+ Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity up to three years	31-Mar-02
68	CRISIL AA- Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity up to three years	31-Mar-02
69	CRISIL A Medium to Long Term Bond Index	To track the performance of a medium to long-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three years	31-Mar-02
70	CRISIL A Medium Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity greater than three and up to five years	31-Mar-02
71	CRISIL A Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of A rated corporate bonds with residual maturity up to three years	31-Mar-02
72	CRISIL AAA up to 1 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to 1 year	31-Mar-02
73	CRISIL AAA 1 to 3 Year Short Term Bond Index	To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than one and up to three years	31-Mar-02
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
<b>Hybrid Indices</b>			
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



Sr. No.	Index	Objective	Inception date
77	CRISIL Hybrid 50+50 - Moderate Index	To track the performance of a 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 a debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(35%) and CRISIL Composite Bond Fund Index (65%)	31-Mar-02
79	CRISIL Hybrid 85+15 - Conservative Index	To track the performance of a debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(15%) and CRISIL Composite Bond Fund Index (85%)	31-Mar-02
80	CRISIL Short Term Debt Hybrid 60+40 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(40%) and CRISIL Short Term Bond Fund Index (60%).	31-Mar-02
81	CRISIL Short Term Debt Hybrid 75+25 Fund Index	To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(25%) and CRISIL Short Term Bond Fund Index (75%).	31-Mar-02
82	CRISIL Hybrid 25+75 - Aggressive Index	To track the performance of an equity-oriented hybrid portfolio having a blend of S&P BSE 200 TR(75%) and CRISIL Composite Bond Fund Index (25%).	31-Mar-02
83	CRISIL Hybrid 75+25 - Conservative Index	To track the performance of 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
<b>Money Market Indices</b>			
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



Sr. No.	Index	Objective	Inception date
100	CRISIL Composite CP Index	To track the performance of a portfolio of CPs across maturities	30-Apr-07
101	CRISIL Up to 91-Day CP Index	To track the performance of a portfolio of CPs with residual maturity up to 91 days	2-Apr-20
102	CRISIL Upto 91 Day CD Index - A	To track the performance of a portfolio of CDs issued by issuers having long term rating as AAA with residual maturity up to 91 days	14-Jul-17
103	CRISIL Upto 91 Day CD Index - B	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA+/AA with residual maturity up to 91 days	14-Jul-17
104	CRISIL Upto 91 Day CP Index – A	To track the performance of a portfolio of CPs issued by issuers having long term rating as AAA with residual maturity up to 91 days	14-Jul-17
105	CRISIL Upto 91 Day CP Index - B	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA+/AA with residual maturity up to 91 days	14-Jul-17
106	CRISIL Upto 365 Day CD Index - A	To track the performance of a portfolio of CDs issued by issuers having long term rating as AAA with residual maturity up to 365 days	14-Jul-17
107	CRISIL Upto 365 Day CD Index - B	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA+/AA with residual maturity up to 365 days	14-Jul-17
108	CRISIL Upto 365 Day CD Index - C	To track the performance of a portfolio of CDs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17
109	CRISIL Upto 365 Day CP Index - A	To track the performance of a portfolio of CPs issued by issuers having long term rating as AAA with residual maturity up to 365 days	14-Jul-17
110	CRISIL Upto 365 Day CP Index - B	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA+/AA with residual maturity up to 365 days	14-Jul-17
111	CRISIL Upto 365 Day CP Index - C	To track the performance of a portfolio of CPs issued by issuers having long term rating as AA-/A+/A/A- with residual maturity up to 365 days	14-Jul-17
112	CRISIL 1 Month T-bill Index	To track the performance of 1 Month T-Bill	31-Mar-02
113	CRISIL 2 Month T-bill Index	To track the performance of 2 Month T-Bill	31-Mar-02
114	CRISIL 91 Day T-bill Index	To track the performance of the 'on-the-run' 91 Day T-Bill	1-Jan-95
115	CRISIL 182 day T-Bill Index	To track the performance of the 'on-the-run' 182 Day T-Bill	31-Mar-02
116	CRISIL 1 Year T-bill Index	To track the performance of the 'on-the-run' 1 Year T-Bill	1-Jan-95
117	CRISIL Composite T-Bill Index	To track the performance of T-Bills across maturities	8-Apr-05
118	CRISIL Money Market Index	To track the performance of a money market portfolio comprising of a blend of Commercial Papers (CP), Certificates of Deposits (CD) and Treasury Bills (T-Bill).	1-Jan-95
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
	<b>Dollar Denominated Indices</b>		
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

Sr. No.	Index	Objective	Inception date
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
<b>Banking and PSU Indices</b>			
128	CRISIL Medium to Long Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity greater than 3 years	31-Mar-02
129	CRISIL Short Term Banking Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Banks with residual maturity up to 3 years	31-Mar-02
130	CRISIL Medium to Long Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity greater than 3 years	31-Mar-02
131	CRISIL Short Term PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) with residual maturity up to 3 years	31-Mar-02
132	CRISIL Banking and PSU Debt Index	To track the performance of a debt portfolio that includes corporate bonds issued by Public Sector Units (PSU) and Banks along with certificates of deposits issued by banks across maturities	31-Mar-02
<b>FPI Indices</b>			
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
<b>SDL Indices</b>			
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
<b>Broad Based Indices</b>			
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
<b>Target Date Indices</b>			
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

Sr. No.	Index	Objective	Inception date
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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