

CRISIL Indices

Factsheet

January 02, 2023

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Constituent Details – 02 January 2023

The securities that would form a part of the indices with effect from 02 January 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 | NHFL 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% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-----------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL AAA Medium Term Bond Index | 3 | INE756I07EL8 | HDB Financial Services 08.04% (SeriesSeries 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 | INE001A07TNO | 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% (SERIESJ FY 2022-23) 19-Oct-2027 | 19-Oct-27 | 8.00% | 10.00% |
| CRISIL AAA Medium Term Bond Index | 12 | INE033L07HY2 | TCHFL 08.00% (SERIESG 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% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|---|------------------|--------|---------------|
| 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% | 9.17% |
| CRISIL AA and AA+ Long Term Bond Index | 4 | INE774D08MV2 | MMFSL 08.20% (Series AAA2022) 21-Jul-2032 | 21-Jul-32 | 8.20% | 9.27% |
| CRISIL AA and AA+ Long Term Bond Index | 5 | 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 | 6 | 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 | 7 | INE607M08063 | Tata Power Renew 7.90% 28-Sep-2029 | 28-Sep-29 | 7.90% | 6.29% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|--|------------------|--------|---------------|
| CRISIL AA and AA+ Long Term Bond Index | 8 | 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 | 9 | 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 | 10 | INE530B08094 | IIFL 10.00% (Series I) 24-Jun-2028 | 24-Jun-28 | 10.00% | 4.19% |
| CRISIL AA and AA+ Long Term Bond Index | 11 | INE477L08147 | IIFL Home Finance 10.00% (series I) 03-Nov-2028 | 3-Nov-28 | 10.00% | 5.85% |
| CRISIL AA and AA+ Long Term Bond Index | 12 | INE957N08102 | HERO FINCORP LIMITED SR 057 8.65 NCD 01DC32 FVRS1CR | 1-Dec-32 | 8.65% | 5.24% |
| 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% | 4.39% |
| 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 | INE121A080D6 | 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% | 5.98% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|--|------------------|--------|---------------|
| CRISIL AA and AA+ Medium Term Bond Index | 8 | INE774D07SW9 | MMFSL 09.30% (Series III CATEGORY III & IV) 18-Jan-2027 | 18-Jan-27 | 9.30% | 10.00% |
| CRISIL AA and AA+ Medium Term Bond Index | 9 | INE950008089 | MRHFL 09.10% (Series III) 29-May-2026 | 29-May-26 | 9.10% | 3.03% |
| CRISIL AA and AA+ Medium Term Bond Index | 10 | 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 | 11 | 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 | 12 | INE331A07265 | Ramco Cements 06.90% (Series G) 24-Dec-2026 | 24-Dec-26 | 6.90% | 6.59% |
| 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% | 2.33% |
| CRISIL AA and AA+ Short Term Bond Index | 4 | INE729N07032 | TVS Credit Services 08.30% 14-Sep-2025 | 14-Sep-25 | 8.30% | 7.44% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---|------------------|--------|---------------|
| 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% | 8.28% |
| CRISIL AA and AA+ Short Term Bond Index | 9 | INE774D07TE5 | MMFSL 0% (Option I AF2019) 30-May-2023 | 30-May-23 | 0.00% | 10.00% |
| CRISIL AA and AA+ Short Term Bond Index | 10 | INE414G07FF7 | Muthoot Fin 07.40% (Series XXIII, Option III) 05-Jan-2024 | 5-Jan-24 | 7.40% | 10.00% |
| CRISIL AA and AA+ Short Term Bond Index | 11 | INE163N08156 | ONGC Petro Additions 07.98% (Series VI) 25-Oct-2023 | 25-Oct-23 | 7.98% | 1.95% |
| CRISIL AA and AA+ Short Term Bond Index | 12 | 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|----------------------------------|-------|--------------|---|------------------|--------|---------------|
| 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% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---------------------------------|-------|--------------|---|------------------|--------|---------------|
| 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% |
| 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 | INE121A08OZ9 | 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% | 2.92% |
| 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 | INE774D08MV2 | MMFSL 08.20% (Series AAA2022) 21-Jul-2032 | 21-Jul-32 | 8.20% | 10.00% |
| CRISIL AA+ Long Term Bond Index | 7 | INE950O07396 | Mahindra Rural Housing Finance 08.35% (Series MRHFL AA2022) 24-Sep-2032 | 24-Sep-32 | 8.35% | 6.86% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-----------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL AA+ Long Term Bond Index | 8 | INE652X07126 | MUTHOOT HOMEFIN (INDIA) LIMITED 8.30 LOA 20SP32 FVRS10LAC | 20-Sep-32 | 8.30% | 1.46% |
| CRISIL AA+ Long Term Bond Index | 9 | 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 | 10 | 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 | 11 | INE081A08322 | Tata Steel 07.76% (SERIES2) 20-Sep-2032 | 20-Sep-32 | 7.76% | 10.00% |
| CRISIL AA+ Long Term Bond Index | 12 | INE017A07559 | GE Shipping Co.08.85% 12-Apr-2028 | 12-Apr-28 | 8.85% | 8.76% |
| CRISIL AA+ Medium Term Bond Index | 1 | INE742F07353 | Poonawalla Fincorp 09.00% 05-Apr-2024 | 4-Jul-26 | 9.35% | 5.99% |
| 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 | INE121A08OD6 | 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 | INE774D07SW9 | MMFSL 09.30% (Series III CATEGORY III & IV) 18-Jan-2027 | 18-Jan-27 | 9.30% | 10.00% |
| CRISIL AA+ Medium Term Bond Index | 7 | INE950O08089 | MRHFL 09.10% (Series III) 29-May-2026 | 29-May-26 | 9.10% | 4.13% |
| CRISIL AA+ Medium Term Bond Index | 8 | 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 | 9 | INE511C08AG6 | Poonawalla Fincorp 10.25% 03-Mar-2027 | 3-Mar-27 | 10.25% | 0.90% |
| CRISIL AA+ Medium Term Bond Index | 10 | INE081A08314 | Tata Steel 07.50% (Series 1) 20-Sep-2027 | 20-Sep-27 | 7.50% | 10.00% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-----------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL AA+ Medium Term Bond Index | 11 | INE017A08268 | GE Shipping Co.08.24% (Tranche2) 10-Nov-2026 | 10-Nov-26 | 8.24% | 10.00% |
| CRISIL AA+ Medium Term Bond Index | 12 | INE331A07265 | Ramco Cements 06.90% (Series G) 24-Dec-2026 | 24-Dec-26 | 6.90% | 8.98% |
| CRISIL AA+ Short Term Bond Index | 1 | INE0AD507010 | Aseem Infrastructure Fin. 07.00% (SERIES 1) 10-May-2024 | 10-May-24 | 7.00% | 1.21% |
| CRISIL AA+ 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% |
| CRISIL AA+ Short Term Bond Index | 5 | INE484J08022 | Godrej Properties 07.50% 31-Jul-2023 | 31-Jul-23 | 7.50% | 6.07% |
| CRISIL AA+ Short Term Bond Index | 6 | INE957N08011 | Hero Fincorp 09.35% (Option I) 15-Sep-2025 | 15-Sep-25 | 9.35% | 9.35% |
| CRISIL AA+ Short Term Bond Index | 7 | INE202E08086 | IREDA 07.46% (Series XII A) 12-Aug-2025 | 12-Aug-25 | 7.46% | 9.16% |
| CRISIL AA+ Short Term Bond Index | 8 | INE774D07TE5 | MMFSL 0% (Option I AF2019) 30-May-2023 | 30-May-23 | 0.00% | 10.00% |
| CRISIL AA+ Short Term Bond Index | 9 | INE414G07FF7 | Muthoot Fin 07.40% (Series XXIII, Option III) 05-Jan-2024 | 5-Jan-24 | 7.40% | 10.00% |
| CRISIL AA+ Short Term Bond Index | 10 | INE721A08DC8 | STFC 10.25% (Nov 18-19 PP SD01) 26-Apr-2024 | 26-Apr-24 | 10.25% | 10.00% |
| CRISIL AA+ Short Term Bond Index | 11 | INE667F07IH2 | SHFL 08.03% (Series 330) 22-Nov-2024 | 22-Nov-24 | 8.03% | 6.07% |
| CRISIL AA+ Short Term Bond Index | 12 | INE081A08231 | Tata Steel 07.70% 13-Mar-2025 | 13-Mar-25 | 7.70% | 8.14% |
| CRISIL AA- Long Term Bond Index | 1 | INE03W108015 | Arka Fincap 10.25% (Series I) 25-Feb-2028 | 25-Feb-28 | 10.25% | 20.00% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-----------------------------------|-------|--------------|--|------------------|--------|---------------|
| 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% 31-May-2027 | 31-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% |
| 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% (Tranche1-2) 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--|------------------|--------|---------------|
| 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 AT1 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 AT1 Series VIII) C 02-Dec-2027 | 31-Jan-53 | 8.57% | 6.02% |
| 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 AT1) 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---|------------------|--------|---------------|
| 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% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---|------------------|--------|---------------|
| 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% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|---|------------------|--------|---------------|
| 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% |
| 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 | INE348L08058 | MAS Financial Services 10.75% 29-Dec-2027 | 29-Dec-27 | 10.75% | 12.50% |
| CRISILA Medium To Long Term Bond Index | 4 | INE00MX08052 | Svatantra Microfin 11.77% 30-Nov-2027 | 30-Nov-27 | 11.77% | 12.50% |
| CRISILA Medium To Long Term Bond Index | 5 | INE808K08079 | Arohan Financial Services 13.65% 30-Jun-2027 | 30-Jun-27 | 13.65% | 12.50% |
| CRISILA Medium To Long Term Bond Index | 6 | INE540P07517 | U. P. Power Corporation 09.95% (Series II 2022 H) 22-Mar-2032 | 22-Mar-32 | 9.95% | 12.50% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|--|------------------|--------|---------------|
| CRISILA Medium To Long Term Bond Index | 7 | INE956L07076 | Moneywise Financial Services 09.50% 05-Feb-2026 | 5-Feb-26 | 9.50% | 12.50% |
| CRISILA Medium To Long Term Bond Index | 8 | INE515Q07608 | Annapurna Finance 10.90% 04-Nov 2027 | 4-Nov-27 | 10.90% | 12.50% |
| CRISILA Short Term Bond Index | 1 | INE821I07029 | IRB Infrastructure Developers 9.55% 20-May-2023 | 20-May-23 | 9.55% | 6.03% |
| CRISILA Short Term Bond Index | 2 | INE917M07159 | Dilip Buildcon Ltd. 08.67% 29-Jun-2023 | 29-Jun-23 | 8.67% | 6.03% |
| CRISILA Short Term Bond Index | 3 | INE967Q07031 | Shubham Housing Development 10.00% 29-Jun-2023 | 29-Jun-23 | 10.00% | 0.60% |
| CRISILA Short Term Bond Index | 4 | INE575U07026 | Centrum Housing Finance (Series 2) 09.90% 26-Jun-2023 | 26-Jun-23 | 9.90% | 0.75% |
| CRISILA Short Term Bond Index | 5 | INE922K07054 | India Shelter Finance Corporation 10.25% 12-Jun-2023 | 12-Jun-23 | 10.25% | 0.45% |
| CRISILA Short Term Bond Index | 6 | INE02VP07032 | IKF Home Finance 11% (series 451-550) 23-Jul-2023 | 23-Jul-23 | 11.00% | 0.30% |
| CRISILA Short Term Bond Index | 7 | INE605Y07049 | Auxilo Finserve 11% (SR 2021/004) 30-Jul-2023 | 30-Jul-23 | 11.00% | 0.75% |
| CRISILA Short Term Bond Index | 8 | INE04MH07026 | Aptus Finance India 8.90% 07-Sep-2023 | 7-Sep-23 | 8.90% | 0.75% |
| 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% | 0.45% |
| CRISILA Short Term Bond Index | 10 | INE471X07048 | Sankhya Fin Services 10.00% (Series IV 20-21) 21-Apr-2023 | 21-Apr-23 | 10.00% | 0.75% |
| 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% | 4.37% |
| CRISILA Short Term Bond Index | 12 | INE139R07407 | Fusion Micro Finance 11.00% (SERIESL) 18-Mar-2026 P/C 18-Mar-2024 | 18-Mar-26 | 11.00% | 1.51% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| 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% | 2.89% |
| CRISILA Short Term Bond Index | 15 | INE665L07032 | Varroc Engineering 08.00% (Option II) 17-Sep-2023 | 17-Sep-23 | 8.00% | 6.33% |
| CRISILA Short Term Bond Index | 16 | INE00MX07112 | Svatantra Microfin 10.95% 29-Sep-2024 | 29-Sep-24 | 10.95% | 2.11% |
| CRISILA Short Term Bond Index | 17 | INE723X07075 | Trust Investment Advisors 08.50% 30-Nov-2023 | 30-Nov-23 | 8.50% | 0.75% |
| CRISILA Short Term Bond Index | 18 | INE859C07147 | IKF Finance 09.00% 06-Dec-2023 | 6-Dec-23 | 9.00% | 1.51% |
| CRISILA Short Term Bond Index | 19 | INE894V07052 | Badve Engineering 09.50% (Tranche 4) 23-Dec-2024 | 23-Dec-24 | 9.50% | 1.51% |
| CRISILA Short Term Bond Index | 20 | INE01HV07254 | Vivriti Capital 10.20% 28-Feb-2023 | 28-Feb-23 | 10.20% | 0.90% |
| CRISILA Short Term Bond Index | 21 | INE04VS07289 | Oxyzo Financial Services 9.11% 16-Mar-2024 | 16-Mar-24 | 9.11% | 0.90% |
| CRISILA Short Term Bond Index | 22 | INE448U07190 | Veritas Finance 10.58% 24-Sep-2024 P/C 23-Jun-2023 | 24-Sep-24 | 10.58% | 0.75% |
| CRISILA Short Term Bond Index | 23 | INE046W07180 | Muthoot Microfin 11.55% 03-Jun-2027 P/C 03-Jun-2025 | 3-Jun-27 | 11.55% | 3.38% |
| CRISILA Short Term Bond Index | 24 | INE572J07406 | Spandana Sphoorty Financial 12.60% 30-Jun-2024 | 30-Jun-24 | 12.60% | 1.21% |
| CRISILA Short Term Bond Index | 25 | INE808K07261 | Arohan Financial Services 11.8647% 29-Jun-2027 P/C 29-Jun-2025 | 29-Jun-27 | 11.86% | 3.47% |
| CRISILA Short Term Bond Index | 26 | INE157D07DR9 | Clix Capital Services 10.10% 31-Dec-2023 | 31-Dec-23 | 10.10% | 0.54% |
| CRISILA Short Term Bond Index | 27 | INE583D07281 | UGRO Capital 10.25% 15-Oct-2023 | 15-Oct-23 | 10.25% | 0.75% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISILA Short Term Bond Index | 28 | INE087P07220 | Avanse Fin Services 09.55% (Series 16) 21-Dec-2023 | 21-Dec-23 | 9.55% | 10.00% |
| CRISILA Short Term Bond Index | 29 | INE140R08056 | Chaitanya India Fin Credit 12.83% 28-Sep-2026 P/C 30-Jun-2024 | 28-Sep-26 | 12.83% | 1.51% |
| CRISILA Short Term Bond Index | 30 | INE342T07247 | Navi Finserv 09.50% 30-Sep-2024 | 30-Sep-24 | 9.50% | 0.90% |
| CRISILA Short Term Bond Index | 31 | INE0DBJ07143 | Capsave Finance 09.35% 06-Sep-2025 | 6-Sep-25 | 9.35% | 0.90% |
| CRISILA Short Term Bond Index | 32 | INE00DJ07029 | Tapir Constructions 12.25% 14-Mar-2025 | 14-Mar-25 | 12.25% | 1.51% |
| CRISILA Short Term Bond Index | 33 | INE903F08151 | GMR Airports 05.50% 22-Sep-2024 | 22-Sep-24 | 5.50% | 10.00% |
| CRISILA Short Term Bond Index | 34 | INE515Q08192 | Annapurna Finance 12.20% (Series II) 23-Sep-2024 | 23-Sep-24 | 12.20% | 1.81% |
| CRISILA Short Term Bond Index | 35 | INE850M07442 | TAPIR CONSTRUCTIONS LTD. 12.25% 14-Mar-2025 | 30-Jun-24 | 12.25% | 0.60% |
| CRISILA Short Term Bond Index | 36 | INE540P07442 | TAPIR CONSTRUCTIONS LTD. 12.25% 14-Mar-2025 | 31-Mar-25 | 12.25% | 10.00% |
| CRISILA Short Term Bond Index | 37 | INE124N07622 | SK Finance 09.10% (series 6) 16-Nov-2024 | 16-Nov-24 | 9.10% | 3.01% |
| 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% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| 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% | 8.77% |
| 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% | 7.02% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 4 | INE774D07TE5 | MMFSL 0% (Option I AF2019) 30-May-2023 | 30-May-23 | 0.00% | 10.00% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 5 | INE950O07354 | Mahindra Rural Housing Finance 07.45% (Series MRHFL-BB2020 OptionII) 14-Jul-2023 | 14-Jul-23 | 7.45% | 3.51% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 6 | INE522D07BW8 | Manappuram Finance 07.45% (series 11 20-2021) 22-Dec-2023 | 22-Dec-23 | 7.45% | 7.02% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 7 | 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 | 8 | INE163N08156 | ONGC Petro Additions 07.98% (Series VI) 25-Oct-2023 | 25-Oct-23 | 7.98% | 3.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|---|------------------|--------|---------------|
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 9 | 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 | 10 | INE572E09205 | PNBHF 08.58% [Series XV] 16-May-2023 | 16-May-23 | 8.58% | 10.00% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 11 | INE721A07QJ7 | STFC 07.95% (Series STFC PP 2021-22 K-03 Option I) 16-Jun-2023 | 16-Jun-23 | 7.95% | 10.00% |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 12 | 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% | 1.21% |
| 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 | INE121A07OI7 | Cholamandalam Investment & Fin 08.6179% (Series 555) 11-Apr-2024 | 11-Apr-24 | 8.62% | 9.46% |
| 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% |
| 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% | 5.94% |
| 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% | 9.15% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--|------------------|--------|---------------|
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 7 | INE774D07UP9 | MAHINDRA & MAHINDRA FINANCIAL SERVICES LTD SR AJ2022 NCD 21MY25 FVRS10LAC | 21-May-25 | 0.00% | 10.00% |
| CRISIL AA and AA+ 1 to 3 Year 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 and AA+ 1 to 3 Year Short Term Bond Index | 9 | INE572E09262 | PNBHF 08.70% (SERIES III) 23-Nov-2024 | 23-Nov-24 | 8.70% | 8.49% |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 10 | INE721A08DC8 | STFC 10.25% (Nov 18-19 PP SD01) 26-Apr-2024 | 26-Apr-24 | 10.25% | 10.00% |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 11 | INE667F07IH2 | SHFL 08.03% (Series 330) 22-Nov-2024 | 22-Nov-24 | 8.03% | 6.06% |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 12 | INE729N07032 | TVS Credit Services 08.30% 14-Sep-2025 | 14-Sep-25 | 8.30% | 9.70% |
| 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 Term Bond Index | 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 |
|---|-------|--------------|---|------------------|--------|---------------|
| 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% | 8.75% |
| CRISIL Dynamic Gilt Index | 2 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 11.64% |
| CRISIL Dynamic Gilt Index | 3 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 12.18% |
| CRISIL Dynamic Gilt Index | 4 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 8.36% |
| CRISIL Dynamic Gilt Index | 5 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 9.37% |
| CRISIL Dynamic Gilt Index | 6 | IN0020210012 | 05.63% CGL 2026 | 12-Apr-26 | 5.63% | 11.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-----------------------------|-------|--------------|----------------------|------------------|--------|---------------|
| CRISIL Dynamic Gilt Index | 7 | IN0020220052 | 06.69% CGL 2024 | 27-Jun-24 | 6.69% | 3.75% |
| CRISIL Dynamic Gilt Index | 8 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 6.33% |
| CRISIL Dynamic Gilt Index | 9 | IN0020210194 | 06.99% CGL 2051 | 15-Dec-51 | 6.99% | 11.44% |
| CRISIL Dynamic Gilt Index | 10 | IN0020210210 | 04.56% CGL 2023 | 29-Nov-23 | 4.56% | 2.54% |
| CRISIL Dynamic Gilt Index | 11 | IN0020220086 | 07.36% CGL 2052 | 12-Sep-52 | 7.36% | 4.76% |
| CRISIL Dynamic Gilt Index | 12 | IN0020200112 | 05.22% CGL 2025 | 15-Jun-25 | 5.22% | 9.22% |
| CRISIL Composite Gilt Index | 1 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 18.39% |
| CRISIL Composite Gilt Index | 2 | IN0020210194 | 06.99% CGL 2051 | 15-Dec-51 | 6.99% | 18.08% |
| CRISIL Composite Gilt Index | 3 | IN0020220086 | 07.36% CGL 2052 | 12-Sep-52 | 7.36% | 7.53% |
| CRISIL Composite Gilt Index | 4 | IN0020220060 | 07.26% CGL 2032 | 22-Aug-32 | 7.26% | 8.08% |
| CRISIL Composite Gilt Index | 5 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 11.26% |
| CRISIL Composite Gilt Index | 6 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 8.66% |
| CRISIL Composite Gilt Index | 7 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 8.88% |
| CRISIL Composite Gilt Index | 8 | IN0020210012 | 05.63% CGL 2026 | 12-Apr-26 | 5.63% | 12.40% |
| CRISIL Composite Gilt Index | 9 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 6.72% |
| CRISIL Long Term Gilt Index | 1 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 13.64% |
| CRISIL Long Term Gilt Index | 2 | IN0020210194 | 06.99% CGL 2051 | 15-Dec-51 | 6.99% | 13.41% |
| CRISIL Long Term Gilt Index | 3 | IN0020210020 | 06.64% CGL 2035 | 16-Jun-35 | 6.64% | 13.31% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|-------------------------------------|------------------|--------|---------------|
| CRISIL Long Term Gilt Index | 4 | IN0020210202 | 06.95% CGL 2061 | 16-Dec-61 | 6.95% | 13.57% |
| CRISIL Long Term Gilt Index | 5 | IN0020210152 | 06.67% CGL 2035 | 15-Dec-35 | 6.67% | 14.06% |
| CRISIL Long Term Gilt Index | 6 | IN0020040039 | 07.50% CGL 2034 | 10-Aug-34 | 7.50% | 9.27% |
| CRISIL Long Term Gilt Index | 7 | IN0020200252 | 6.67% CGL 2050 | 17-Dec-50 | 6.67% | 13.66% |
| CRISIL Long Term Gilt Index | 8 | IN0020050012 | 07.40% CGL 2035 | 9-Sep-35 | 7.40% | 9.09% |
| CRISIL Medium Term Gilt Index | 1 | IN0020220060 | 07.26% CGL 2032 | 22-Aug-32 | 7.26% | 11.02% |
| CRISIL Medium Term Gilt Index | 2 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 15.36% |
| CRISIL Medium Term Gilt Index | 3 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 11.81% |
| CRISIL Medium Term Gilt Index | 4 | IN0020210095 | 06.10% CGL 2031 | 12-Jul-31 | 6.10% | 14.57% |
| CRISIL Medium Term Gilt Index | 5 | IN0020170174 | 07.17% CGL 2028 | 8-Jan-28 | 7.17% | 11.38% |
| CRISIL Medium Term Gilt Index | 6 | IN0020180454 | 07.26% CGL 2029 | 14-Jan-29 | 7.26% | 12.87% |
| CRISIL Medium Term Gilt Index | 7 | IN0020160118 | 06.79% CGL 2029 | 26-Dec-29 | 6.79% | 11.69% |
| CRISIL Medium Term Gilt Index | 8 | IN0020190362 | 06.45% CGL 2029 | 7-Oct-29 | 6.45% | 11.30% |
| CRISIL Short Term Gilt Index | 1 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 13.79% |
| CRISIL Short Term Gilt Index | 2 | IN0020220052 | 06.69% CGL 2024 | 27-Jun-24 | 6.69% | 6.19% |
| CRISIL Short Term Gilt Index | 3 | IN0020210012 | 05.63% CGL 2026 | 12-Apr-26 | 5.63% | 19.27% |
| CRISIL Short Term Gilt Index | 4 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 10.44% |
| CRISIL Short Term Gilt Index | 5 | IN0020170026 | 06.79% CGL 2027 | 15-May-27 | 6.79% | 15.59% |
| CRISIL Short Term Gilt Index | 6 | IN0020150093 | 07.59% CGL 2026 - New 10 Year G-Sec | 11-Jan-26 | 7.59% | 15.33% |
| CRISIL Short Term Gilt Index | 7 | IN0020210210 | 04.56% CGL 2023 | 29-Nov-23 | 4.56% | 4.19% |
| CRISIL Short Term Gilt Index | 8 | IN0020200112 | 05.22% CGL 2025 | 15-Jun-25 | 5.22% | 15.21% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL 1 Month CD Index | 1 | INE261F16611 | National Bank for Agriculture & Rural Development | 18-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 2 | INE556F16895 | Small Industries Development Bank Of India | 18-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 3 | INE562A16LH1 | Indian Bank | 31-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 4 | INE237A164N4 | Kotak Mahindra Bank Ltd. | 18-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 5 | INE457A16IK4 | BANK OF MAHARASHTRA | 1-Feb-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 6 | INE095A16R59 | IndusInd Bank Ltd. | 1-Feb-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 7 | INE608A16PN1 | Punjab & Sind Bank | 31-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 8 | INE476A16UH5 | Canara Bank | 31-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 9 | INE171A16KL5 | Federal Bank Ltd. | 31-Jan-23 | - | 10.00% |
| CRISIL 1 Month CD Index | 10 | INE092T16TE9 | IDFC First Bank Ltd. | 25-Jan-23 | - | 10.00% |
| CRISIL 2 month CD Index | 1 | INE692A16FP1 | Union Bank Of India | 3-Mar-23 | - | 10.00% |
| CRISIL 2 month CD Index | 2 | INE238AD6231 | Axis Bank Ltd. | 27-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 3 | INE562A16LI9 | Indian Bank | 15-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 4 | INE092T16TO8 | IDFC First Bank Ltd. | 3-Mar-23 | - | 10.00% |
| CRISIL 2 month CD Index | 5 | INE735W16395 | Utkarsh Small Finance Bank Ltd. | 22-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 6 | INE261F16645 | National Bank for Agriculture & Rural Development | 14-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 7 | INE476A16TN5 | Canara Bank | 20-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 8 | INE028A16CO8 | Bank of Baroda | 14-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 9 | INE040A16CV8 | HDFC Bank Ltd. | 10-Feb-23 | - | 10.00% |
| CRISIL 2 month CD Index | 10 | INE556F16945 | Small Industries Development Bank Of India | 3-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 1 | INE692A16FR7 | Union Bank Of India | 15-Mar-23 | - | 10.00% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL 3 month CD Index | 2 | INE092T16TS9 | IDFC First Bank Ltd. | 13-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 3 | INE095A16O78 | IndusInd Bank Ltd. | 15-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 4 | INE614B16719 | Karnataka Bank Ltd. | 15-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 5 | INE679A16136 | Csb Bank Ltd. | 15-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 6 | INE476A16TR6 | Canara Bank | 10-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 7 | INE556F16952 | Small Industries Development Bank Of India | 23-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 8 | INE196I16159 | Deutsche Bank A. G. | 24-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 9 | INE514E16BZ7 | Export Import Bank Of India | 24-Mar-23 | - | 10.00% |
| CRISIL 3 month CD Index | 10 | INE528G16W04 | Yes Bank Ltd. | 24-Mar-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 1 | INE476A16UK9 | Canara Bank | 12-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 2 | INE028A16DB3 | Bank of Baroda | 9-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 3 | INE238AD6223 | Axis Bank Ltd. | 30-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 4 | INE556F16960 | Small Industries Development Bank Of India | 30-May-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 5 | INE237A164O2 | Kotak Mahindra Bank Ltd. | 31-May-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 6 | INE514E16CB6 | Export Import Bank Of India | 22-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 7 | INE095A16P93 | IndusInd Bank Ltd. | 31-May-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 8 | INE090A167X2 | ICICI Bank Ltd. | 30-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 9 | INE07PX16319 | Sbm Bank (India) Ltd. | 21-Jun-23 | - | 10.00% |
| CRISIL 6 Month CD Index | 10 | INE040A16DD4 | HDFC Bank Ltd. | 15-Jun-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 1 | INE238AD6215 | Axis Bank Ltd. | 6-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 2 | INE556F16AD4 | Small Industries Development Bank Of India | 6-Dec-23 | - | 10.00% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL 1 Year CD Index | 3 | INE090A161Z0 | ICICI Bank Ltd. | 12-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 4 | INE476A16UL7 | Canara Bank | 15-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 5 | INE040A16DO1 | HDFC Bank Ltd. | 14-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 6 | INE237A161R1 | Kotak Mahindra Bank Ltd. | 13-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 7 | INE028A16CZ4 | Bank of Baroda | 30-Nov-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 8 | INE692A16FS5 | Union Bank Of India | 20-Dec-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 9 | INE095A16R83 | IndusInd Bank Ltd. | 15-Nov-23 | - | 10.00% |
| CRISIL 1 Year CD Index | 10 | INE171A16KJ9 | Federal Bank Ltd. | 13-Nov-23 | - | 10.00% |
| CRISIL Up to 91-Day CD Index | 1 | INE238AD6074 | Axis Bank Ltd. | 2-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 2 | INE562A16LE8 | Indian Bank | 2-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 3 | INE692A16FLO | Union Bank Of India | 2-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 4 | INE238AD6082 | Axis Bank Ltd. | 3-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 5 | INE562A16KR2 | Indian Bank | 3-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 6 | INE476A16TI5 | Canara Bank | 4-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 7 | INE476A16TJ3 | Canara Bank | 5-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 8 | INE562A16LC2 | Indian Bank | 5-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 9 | INE457A16ID9 | BANK OF MAHARASHTRA | 6-Jan-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 10 | INE171A16KG5 | Federal Bank Ltd. | 10-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 11 | INE092T16RH6 | IDFC First Bank Ltd. | 10-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 12 | INE562A16LF5 | Indian Bank | 10-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 13 | INE556F16887 | Small Industries Development Bank Of India | 10-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 14 | INE476A16TK1 | Canara Bank | 11-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 15 | INE028A16CL4 | Bank of Baroda | 12-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 16 | INE238A166Z2 | Axis Bank Ltd. | 16-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 17 | INE040A16DL7 | HDFC Bank Ltd. | 16-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 18 | INE090A164X9 | ICICI Bank Ltd. | 16-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 19 | INE095A16O86 | IndusInd Bank Ltd. | 16-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 20 | INE692A16FM8 | Union Bank Of India | 16-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 21 | INE476A16TL9 | Canara Bank | 17-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 22 | INE237A163N6 | Kotak Mahindra Bank Ltd. | 17-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 23 | INE237A164N4 | Kotak Mahindra Bank Ltd. | 18-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 24 | INE261F16611 | National Bank for Agriculture & Rural Development | 18-Jan-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 25 | INE556F16895 | Small Industries Development Bank Of India | 18-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 26 | INE562A16LB4 | Indian Bank | 19-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 27 | INE160A16MR1 | Punjab National Bank | 19-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 28 | INE092T16TB5 | IDFC First Bank Ltd. | 20-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 29 | INE095A16R34 | IndusInd Bank Ltd. | 20-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 30 | INE237A165N1 | Kotak Mahindra Bank Ltd. | 20-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 31 | INE692A16FN6 | Union Bank Of India | 20-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 32 | INE092T16TC3 | IDFC First Bank Ltd. | 23-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 33 | INE092T16TE9 | IDFC First Bank Ltd. | 25-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 34 | INE562A16LD0 | Indian Bank | 25-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 35 | INE160A16MT7 | Punjab National Bank | 25-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 36 | INE095A16O11 | IndusInd Bank Ltd. | 30-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 37 | INE476A16UH5 | Canara Bank | 31-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 38 | INE171A16KL5 | Federal Bank Ltd. | 31-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 39 | INE562A16LH1 | Indian Bank | 31-Jan-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 40 | INE095A16O29 | IndusInd Bank Ltd. | 31-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 41 | INE237A169Q6 | Kotak Mahindra Bank Ltd. | 31-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 42 | INE556F16903 | Small Industries Development Bank Of India | 31-Jan-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 43 | INE457A16IK4 | BANK OF MAHARASHTRA | 1-Feb-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 44 | INE095A16R59 | IndusInd Bank Ltd. | 1-Feb-23 | - | 1.14% |
| CRISIL Up to 91-Day CD Index | 45 | INE095A16R42 | IndusInd Bank Ltd. | 2-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 46 | INE476A16UC6 | Canara Bank | 3-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 47 | INE237A164P9 | Kotak Mahindra Bank Ltd. | 3-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 48 | INE261F16629 | National Bank for Agriculture & Rural Development | 3-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 49 | INE160A16MS9 | Punjab National Bank | 3-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 50 | INE949L16BF2 | AU Small Finance Bank Ltd. | 7-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 51 | INE261F16637 | National Bank for Agriculture & Rural Development | 8-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 52 | INE949L16BG0 | AU Small Finance Bank Ltd. | 9-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 53 | INE238A165Y7 | Axis Bank Ltd. | 10-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 54 | INE457A16IE7 | BANK OF MAHARASHTRA | 10-Feb-23 | - | 0.58% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 55 | INE028A16CX9 | Bank of Baroda | 10-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 56 | INE040A16CV8 | HDFC Bank Ltd. | 10-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 57 | INE095A16P85 | IndusInd Bank Ltd. | 10-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 58 | INE237A167N7 | Kotak Mahindra Bank Ltd. | 10-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 59 | INE476A16UI3 | Canara Bank | 13-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 60 | INE171A16KB6 | Federal Bank Ltd. | 13-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 61 | INE092T16TI0 | IDFC First Bank Ltd. | 13-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 62 | INE237A165P6 | Kotak Mahindra Bank Ltd. | 13-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 63 | INE949L16BH8 | AU Small Finance Bank Ltd. | 14-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 64 | INE238A169Z6 | Axis Bank Ltd. | 14-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 65 | INE028A16CO8 | Bank of Baroda | 14-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 66 | INE476A16UJ1 | Canara Bank | 14-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 67 | INE261F16645 | National Bank for Agriculture & Rural Development | 14-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 68 | INE092T16TK6 | IDFC First Bank Ltd. | 15-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 69 | INE562A16LI9 | Indian Bank | 15-Feb-23 | - | 0.58% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 70 | INE556F16929 | Small Industries Development Bank Of India | 15-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 71 | INE092T16TL4 | IDFC First Bank Ltd. | 16-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 72 | INE261F16652 | National Bank for Agriculture & Rural Development | 16-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 73 | INE237A168N5 | Kotak Mahindra Bank Ltd. | 17-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 74 | INE261F16660 | National Bank for Agriculture & Rural Development | 17-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 75 | INE171A16KK7 | Federal Bank Ltd. | 20-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 76 | INE556F16937 | Small Industries Development Bank Of India | 22-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 77 | INE457A16IG2 | BANK OF MAHARASHTRA | 23-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 78 | INE160A16MU5 | Punjab National Bank | 24-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 79 | INE238AD6231 | Axis Bank Ltd. | 27-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 80 | INE160A16MX9 | Punjab National Bank | 28-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 81 | INE692A16FO4 | Union Bank Of India | 28-Feb-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 82 | INE949L16BI6 | AU Small Finance Bank Ltd. | 1-Mar-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 83 | INE949L16BK2 | AU Small Finance Bank Ltd. | 2-Mar-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 84 | INE476A16SV0 | Canara Bank | 2-Mar-23 | - | 0.58% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 85 | INE092T16TO8 | IDFC First Bank Ltd. | 3-Mar-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 86 | INE556F16945 | Small Industries Development Bank Of India | 3-Mar-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 87 | INE692A16FP1 | Union Bank Of India | 3-Mar-23 | - | 0.58% |
| CRISIL Up to 91-Day CD Index | 88 | INE040A16CX4 | HDFC Bank Ltd. | 6-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 89 | INE562A16LG3 | Indian Bank | 6-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 90 | INE095A16O60 | IndusInd Bank Ltd. | 6-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 91 | INE261F16678 | National Bank for Agriculture & Rural Development | 7-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 92 | INE238A16Z21 | Axis Bank Ltd. | 8-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 93 | INE457A16IL2 | BANK OF MAHARASHTRA | 8-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 94 | INE238A163Z9 | Axis Bank Ltd. | 9-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 95 | INE476A16TR6 | Canara Bank | 10-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 96 | INE457A16IH0 | BANK OF MAHARASHTRA | 13-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 97 | INE028A16DD9 | Bank of Baroda | 13-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 98 | INE092T16TS9 | IDFC First Bank Ltd. | 13-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 99 | INE476A16SX6 | Canara Bank | 14-Mar-23 | - | 1.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CD Index | 100 | INE545U16384 | Bandhan Bank Ltd. | 15-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 101 | INE095A16O78 | IndusInd Bank Ltd. | 15-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 102 | INE692A16FR7 | Union Bank Of India | 15-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 103 | INE237A16000 | Kotak Mahindra Bank Ltd. | 21-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 104 | INE949L16BO4 | AU Small Finance Bank Ltd. | 23-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 105 | INE556F16952 | Small Industries Development Bank Of India | 23-Mar-23 | - | 1.32% |
| CRISIL Up to 91-Day CD Index | 106 | INE514E16BZ7 | Export Import Bank Of India | 24-Mar-23 | - | 1.32% |
| CRISIL 1 Month CP Index | 1 | INE121A14UN0 | CHOLAMANDALAM INVESTMENT AND FIN. CO. LTD 49D CP 31JAN23 | 31-Jan-23 | - | 6.67% |
| CRISIL 1 Month CP Index | 2 | INE763G14NN1 | ICICI Securities Limited CP 30012023 | 30-Jan-23 | - | 6.67% |
| CRISIL 1 Month CP Index | 3 | INE601U14ID5 | TATA MOTORS FINANCE LIMITED 312D CP 30JAN23 | 30-Jan-23 | - | 6.67% |
| CRISIL 1 Month CP Index | 4 | INE891D14WH0 | Redington (India) Ltd. | 23-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 5 | INE423A14RK2 | ADANI ENTERPRISES LIMITED 182D CP 01FEB23 | 1-Feb-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 6 | INE751F14418 | TATA INTERNATIONAL LIMITED 30JAN23 CP | 30-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 7 | INE001A14YJ4 | HOUSING DEVELOPMENT FINANCE CORPORATION LTD 316D CP 27JAN23 | 27-Jan-23 | - | 3.33% |
| CRISIL 1 Month CP Index | 8 | INE831R14CK2 | ADITYA BIRLA HOUSING FINANCE LIMITED 79D CP 27JAN23 | 27-Jan-23 | - | 3.33% |
| CRISIL 1 Month CP Index | 9 | INE667F14FZ6 | SUNDARAM HOME FINANCE LIMITED 123D CP 30JAN23 | 30-Jan-23 | - | 3.33% |
| CRISIL 1 Month CP Index | 10 | INE018A14JB6 | L&T Limited CP ISD 111122 Mat 300123 | 30-Jan-23 | - | 5.83% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL 1 Month CP Index | 11 | INE128M14233 | L AND T METRO RAIL (HYDERABAD) LIMITED 75D CP 31JAN23 | 31-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 12 | INE582L14GP4 | TATA HOUSING DEVELOPMENT COMPANY LIMITED 31JAN23 CP | 31-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 13 | INE094A14JM4 | Hindustan Petroleum Corporation CP 27/01/2023 (021122) | 27-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 14 | INE936D14253 | JAMNAGAR UTILITIES & POWER PRIVATE LIMITED 31JAN23 CP | 31-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 15 | INE245A14HA1 | TATA POWER COMPANY LIMITED 30JAN23 CP | 30-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 16 | INE929O14842 | Reliance Retail Ventures Ltd. CP ISD 101122 Mat 310123 | 31-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 17 | INE233A14WS8 | GODREJ INDUSTRIES LIMITED 90D CP 31JAN23 | 31-Jan-23 | - | 5.83% |
| CRISIL 1 Month CP Index | 18 | INE472A14MS3 | BLUE STAR LTD. CP RED 31-01-2023 | 31-Jan-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 1 | INE261F14JF2 | NABARD CP ISD 071222 MAT 280223 | 28-Feb-23 | - | 6.67% |
| CRISIL 2 Month CP Index | 2 | INE121A14UM2 | CHOLAMANDALAM INVESTMENT AND FIN. CO. LTD 72D CP 15FEB23 | 15-Feb-23 | - | 6.67% |
| CRISIL 2 Month CP Index | 3 | INE763G14NZ5 | ICICI Securities Ltd. CP ISD 091222 Mat 280223 | 28-Feb-23 | - | 6.67% |
| CRISIL 2 Month CP Index | 4 | INE929O14891 | Reliance Retail Ventures Ltd. 28FEB23 CP | 28-Feb-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 5 | INE850D14NP8 | GODREJ AGROVET LTD. CP RED 03-03-2023 | 3-Mar-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 6 | INE233A14XD8 | GODREJ INDUSTRIES LIMITED 86D CP 03MAR23 | 3-Mar-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 7 | INE018A14JE0 | LARSEN & TOUBRO LTD. CP RED 10-02-2023 | 10-Feb-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 8 | INE389H14IZ7 | KEC INTERNATIONAL LIMITED 88D CP 03MAR23 | 3-Mar-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 9 | INE484J14PP8 | GODREJ PROPERTIES LIMITED 87D CP 02MAR23 | 2-Mar-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 10 | INE936D14261 | Jamnagar Utilities & Power Pvt. Ltd. CP ISD 121222 Mat 200223 | 20-Feb-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 11 | INE245A14HF0 | THE TATA POWER COMPANY LIMITED 88D CP 28FEB23 | 28-Feb-23 | - | 5.83% |

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|-------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL 2 Month CP Index | 12 | INE05C614287 | NLC TAMIL NADU POWER LIMITED 90D CP 16FEB23 | 16-Feb-23 | - | 5.83% |
| CRISIL 2 Month CP Index | 13 | INE516Y14CA6 | PIRAMAL CAPITAL AND HOUSING FINANCE LIMITED 70D CP 24FEB23 | 24-Feb-23 | - | 3.33% |
| CRISIL 2 Month CP Index | 14 | INE289B14IF4 | GIC Housing Finance Ltd CP - MD - 10-Feb-2023 | 10-Feb-23 | - | 3.33% |
| CRISIL 2 Month CP Index | 15 | INE001A14YI6 | HDFC Ltd CP - 03-Mar-2023 | 3-Mar-23 | - | 3.33% |
| CRISIL 2 Month CP Index | 16 | INE870H14PF3 | NETWORK18 MEDIA INVESTMENTS LTD. 77D CP 28FEB23 | 28-Feb-23 | - | 8.75% |
| CRISIL 2 Month CP Index | 17 | INE886H14HW1 | TV18 Broadcast Limited CP (MD 23/02/2023) | 23-Feb-23 | - | 8.75% |
| CRISIL 3 Month CP Index | 1 | INE028E14LE7 | KOTAK SECURITIES LTD 90D CP 16MAR23 | 16-Mar-23 | - | 6.67% |
| CRISIL 3 Month CP Index | 2 | INE296A14UB5 | BAJAJ FINANCE LIMITED 91D CP 10MAR23 | 10-Mar-23 | - | 6.67% |
| CRISIL 3 Month CP Index | 3 | INE144H14FI8 | Deutsche Investments India Private Limited CP 17/03/2023 | 17-Mar-23 | - | 6.67% |
| CRISIL 3 Month CP Index | 4 | INE929O14925 | Reliance Retail Ventures Ltd CP 13/03/2023 (L 141222) | 13-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 5 | INE091A14DH3 | NIRMA LIMITED 90D CP 15MAR23 | 15-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 6 | INE233A14XF3 | GODREJ INDUSTRIES LIMITED 91D CP 15MAR23 | 15-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 7 | INE733E14BJ2 | NTPC Ltd CP - MD - 14-Mar-2023 | 14-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 8 | INE245A14HH6 | THE TATA POWER COMPANY LIMITED 88D CP 14MAR23 | 14-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 9 | INE607M14988 | Tata Power Renew Energy Ltd CP (MD 10/03/2023) | 10-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 10 | INE481G14DT8 | ULTRATECH CEMENT LIMITED 91D CP 17MAR23 | 17-Mar-23 | - | 8.75% |
| CRISIL 3 Month CP Index | 11 | INE823G14835 | J.K.CEMENT LIMITED 90D CP 15MAR23 | 15-Mar-23 | - | 8.75% |
| CRISIL 3 Month CP Index | 12 | INE071G14EJ6 | ICICI Home Finance Co Ltd 14Mar23 CP | 14-Mar-23 | - | 3.33% |
| CRISIL 3 Month CP Index | 13 | INE02JD14237 | Godrej Housing Finance Limited CP 13/03/2023 | 13-Mar-23 | - | 3.33% |
| CRISIL 3 Month CP Index | 14 | INE115A14DV1 | LIC Housing Finance Ltd CP - MD - 13-Mar-2023 | 13-Mar-23 | - | 3.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL 3 Month CP Index | 15 | INE484J14PR4 | GODREJ PROPERTIES LIMITED 91D CP 17MAR23 | 17-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 16 | INE389H14JC4 | KEC INTERNATIONAL LIMITED 89D CP 15MAR23 | 15-Mar-23 | - | 5.83% |
| CRISIL 3 Month CP Index | 17 | INE069P14257 | TATA VALUE HOMES LIMITED 365D CP 24MAR23 | 24-Mar-23 | - | 5.83% |
| CRISIL 6 Month CP Index | 1 | INE01WN14694 | Motilal Oswal Finvest Limited CP 09/06/2023 (TBL071222) | 9-Jun-23 | - | 6.67% |
| CRISIL 6 Month CP Index | 2 | INE338I14DZ3 | Motilal Oswal Financial Services Limited CP 06/06/2023 (061222) | 6-Jun-23 | - | 6.67% |
| CRISIL 6 Month CP Index | 3 | INE975F14XU7 | KOTAK MAHINDRA INVESTMENTS LIMITED 182D CP 12JUN23 | 12-Jun-23 | - | 6.67% |
| CRISIL 6 Month CP Index | 4 | INE403D14411 | BHARTI TELECOM LIMITED 31MAY23 CP | 31-May-23 | - | 11.67% |
| CRISIL 6 Month CP Index | 5 | INE628A14HD2 | UPL LIMITED 180D CP 14JUN23 | 14-Jun-23 | | 11.67% |
| CRISIL 6 Month CP Index | 6 | INE667F14GC3 | SUNDARAM HOME FINANCE LIMITED 188D CP 08JUN23 | 8-Jun-23 | | 3.33% |
| CRISIL 6 Month CP Index | 7 | INE001A14YV9 | Housing Development Finance Corporation Ltd. CP 17-May-2023 | 17-May-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 | INE423A14QP3 | ADANI ENTERPRISES LIMITED 364D CP 26JUN23 | 26-Jun-23 | - | 11.67% |
| CRISIL 6 Month CP Index | 10 | INE725H14AY2 | TATA PROJECTS LIMITED 251D CP 25MAY23 | 25-May-23 | - | 11.67% |
| CRISIL 6 Month CP Index | 11 | INE140A14X74 | PIRAMAL ENTERPRISES LIMITED 183D CP 31MAY23 | 31-May-23 | - | 11.67% |
| CRISIL 6 Month CP Index | 12 | INE343H14147 | SOLAR INDUSTRIES INDIA LIMITED 180D CP 20MAY23 | 20-May-23 | | 11.67% |
| CRISIL 1 Year CP Index | 1 | INE01WN14686 | Motilal Oswal Finvest Ltd CP - MD - 06-Dec-2023 | 6-Dec-23 | - | 11.11% |
| CRISIL 1 Year CP Index | 2 | INE660A14WX2 | SUNDARAM FINANCE LIMITED 364D CP 08DEC23 | 8-Dec-23 | - | 11.11% |
| CRISIL 1 Year CP Index | 3 | INE396J14216 | BHARTI ENTERPRISES LIMITED 364D CP 05DEC23 | 5-Dec-23 | - | 11.11% |
| CRISIL 1 Year CP Index | 4 | INE001A14ZV6 | HOUSING DEVELOPMENT FINANCE CP - MD - 05-Dec- 2023 | 5-Dec-23 | - | 11.11% |
| CRISIL 1 Year CP Index | 5 | INE667F14GB5 | SUNDARAM HOME FINANCE LIMITED 365D CP 01DEC23 | 1-Dec-23 | - | 11.11% |

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| CRISIL 1 Year CP Index | 6 | INE02JD14195 | GODREJ HOUSING FINANCE LIMITED 362D CP 15NOV23 | 15-Nov-23 | - | 11.11% |
| CRISIL 1 Year CP Index | 7 | INE037E14AI2 | Tata teleservices Limited CP ISD 211122 Mat 101123 | 10-Nov-23 | - | 16.67% |
| CRISIL 1 Year CP Index | 8 | INE517B14925 | Tata teleservices (Maharashtra) Limited CP ISD 211122 Mat 101123 | 10-Nov-23 | - | 16.67% |
| CRISIL Up to 91-Day CP Index | 1 | INE860H14W19 | Aditya Birla Finance Ltd. | 6-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 2 | INE860H14Y74 | Aditya Birla Finance Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 3 | INE860H14Y90 | Aditya Birla Finance Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 4 | INE831R14CK2 | Aditya Birla Housing Finance Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 5 | INE891K14LT3 | Axis Finance Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 6 | INE110O14815 | Axis Securities Ltd. | 5-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 7 | INE110O14757 | Axis Securities Ltd. | 24-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 8 | INE296A14TV5 | Bajaj Finance Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 9 | INE296A14TT9 | Bajaj Finance Ltd. | 17-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 10 | INE01C314312 | Bajaj Financial Securities Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 11 | INE377Y14AC3 | Bajaj Housing Finance Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 12 | INE377Y14AE9 | Bajaj Housing Finance Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 13 | INE704I14GH7 | Barclays Investments & Loans (India) Pvt. Ltd. | 13-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 14 | INE704I14GC8 | Barclays Investments & Loans (India) Pvt. Ltd. | 16-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 15 | INE472A14MS3 | Blue Star Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 16 | INE027214316 | Bob Financial Solutions Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 17 | INE477A14BU1 | CanFin Homes Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 18 | INE482A14BH8 | Ceat Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 19 | INE055A14JF9 | Century Textiles & Industries Ltd. | 4-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 20 | INE055A14JG7 | Century Textiles & Industries Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 21 | INE121A14UI0 | Cholamandalam Investment & Finance Co. Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 22 | INE121A14UJ8 | Cholamandalam Investment & Finance Co. Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 23 | INE121A14UN0 | Cholamandalam Investment & Finance Co. Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 24 | INE755K14EN8 | Dalmia Cement (Bharat) Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 25 | INE514E14QN6 | Export Import Bank Of India | 6-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 26 | INE289B14ID9 | Gic Housing Finance Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 27 | INE289B14IE7 | Gic Housing Finance Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 28 | INE982D14AJ9 | Godrej & Boyce Manufacturing Co. Ltd. | 20-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|------------------------|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 29 | INE850D14NH5 | Godrej Agrovet Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 30 | INE850D14NI3 | Godrej Agrovet Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 31 | INE233A14WJ7 | Godrej Industries Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 32 | INE233A14WK5 | Godrej Industries Ltd. | 11-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 33 | INE233A14WS8 | Godrej Industries Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 34 | INE233A14WQ2 | Godrej Industries Ltd. | 25-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 35 | INE484J14PF9 | Godrej Properties Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 36 | INE484J14PE2 | Godrej Properties Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 37 | INE700G14D14 | Hdfc Securities Ltd. | 5-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 38 | INE700G14DP9 | Hdfc Securities Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 39 | INE700G14DQ7 | Hdfc Securities Ltd. | 16-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 40 | INE700G14DH6 | Hdfc Securities Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 41 | INE700G14DL8 | Hdfc Securities Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 42 | INE700G14DM6 | Hdfc Securities Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 43 | INE957N14FK7 | Hero Fincorp Ltd. | 6-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 44 | INE957N14FM3 | Hero Fincorp Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 45 | INE957N14GK5 | Hero Fincorp Ltd. | 17-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 46 | INE871K14323 | Hindustan Media Ventures Ltd. | 2-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 47 | INE094A14JN2 | Hindustan Petroleum Corporation Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 48 | INE094A14JM4 | Hindustan Petroleum Corporation Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 49 | INE001A14YK2 | Housing Development Finance Corporation Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 50 | INE001A14YJ4 | Housing Development Finance Corporation Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 51 | INE501G14CR9 | Ht Media Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 52 | INE071G14EH0 | ICICI Home Finance Co. Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 53 | INE071G14EE7 | ICICI Home Finance Co. Ltd. | 16-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 54 | INE071G14EI8 | ICICI Home Finance Co. Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 55 | INE763G14NN1 | ICICI Securities Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 56 | INE763G14NO9 | ICICI Securities Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 57 | INE248U14LF4 | IIFL Wealth Prime Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 58 | INE248U14LY5 | IIFL Wealth Prime Ltd. | 10-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---------------------------------------|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 59 | INE248U14LI8 | IIFL Wealth Prime Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 60 | INE248U14ME5 | IIFL Wealth Prime Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 61 | INE248U14LS7 | IIFL Wealth Prime Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 62 | INE466L14BF2 | IIFL Wealth Management Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 63 | INE466L14BE5 | IIFL Wealth Management Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 64 | INE121J14218 | Indus Towers Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 65 | INE012I14NO7 | JM Financial Services Pvt. Ltd. | 6-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 66 | INE012I14NR0 | JM Financial Services Pvt. Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 67 | INE936D14253 | Jamnagar Utilities & Power Pvt. Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 68 | INE824H14JK3 | Julius Baer Capital (India) Pvt. Ltd. | 11-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 69 | INE824H14JN7 | Julius Baer Capital (India) Pvt. Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 70 | INE824H14JP2 | Julius Baer Capital (India) Pvt. Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 71 | INE824H14JV0 | Julius Baer Capital (India) Pvt. Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 72 | INE916D140Z3 | Kotak Mahindra Prime Ltd. | 5-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 73 | INE028E14KX9 | Kotak Securities Ltd. | 5-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 74 | INE028E14LA5 | Kotak Securities Ltd. | 25-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 75 | INE027E14NT3 | L&T Finance Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 76 | INE128M14225 | L&T Metro Rail (Hyderabad) Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 77 | INE128M14258 | L&T Metro Rail (Hyderabad) Ltd. | 11-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 78 | INE128M14217 | L&T Metro Rail (Hyderabad) Ltd. | 17-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 79 | INE128M14233 | L&T Metro Rail (Hyderabad) Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 80 | INE115A14DX7 | LIC Housing Finance Ltd. | 11-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 81 | INE115A14DO6 | LIC Housing Finance Ltd. | 25-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 82 | INE018A14IZ7 | Larsen & Toubro Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 83 | INE018A14JB6 | Larsen & Toubro Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 84 | INE774D14RG0 | Mahindra & Mahindra Financial Services Ltd. | 24-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 85 | INE338I14DT6 | Motilal Oswal Financial Services Ltd. | 24-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 86 | INE338I14DU4 | Motilal Oswal Financial Services Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 87 | INE338I14DV2 | Motilal Oswal Financial Services Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 88 | INE733E14AQ9 | NTPC | 6-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 89 | INE261F14JE5 | National Bank for Agriculture & Rural Development | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 90 | INE870H14OW1 | Network 18 Media & Invst. Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 91 | INE05C614261 | Nlc Tamil Nadu Power Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 92 | INE116F14133 | Panatone Finvest Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 93 | INE140A14R98 | Piramal Enterprises Ltd. | 6-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 94 | INE140A14W83 | Piramal Enterprises Ltd. | 9-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 95 | INE140A14X25 | Piramal Enterprises Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 96 | INE140A14X33 | Piramal Enterprises Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 97 | INE891D14WH0 | Redington (India) Ltd. | 23-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 98 | INE110L14RI6 | Reliance Jio Infocomm Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 99 | INE929O14826 | Reliance Retail Ventures Ltd. | 2-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 100 | INE929O14842 | Reliance Retail Ventures Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 101 | INE647A14AA3 | SRF Ltd. | 16-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 102 | INE550X14961 | Sharekhan Financial Services Pvt. Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 103 | INE556F14IM3 | Small Industries Development Bank Of India | 2-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 104 | INE556F14IN1 | Small Industries Development Bank Of India | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 105 | INE343H14139 | Solar Industries India Ltd. | 13-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 106 | INE089C14CF9 | Sterlite Technologies Ltd. | 1-Feb-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 107 | INE660A14WU8 | Sundaram Finance Ltd. | 12-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 108 | INE667F14FZ6 | Sundaram Home Finance Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 109 | INE886H14HT7 | TV18 Broadcast Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 110 | INE729N14HG4 | TVS Credit Services Ltd. | 27-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 111 | INE729N14HC3 | TVS Credit Services Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 112 | INE306N14VF4 | Tata Capital Financial Services Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 113 | INE976I14NG9 | Tata Capital Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 114 | INE582L14GO7 | Tata Housing Development Co. Ltd. | 16-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 115 | INE582L14GP4 | Tata Housing Development Co. Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 116 | INE245A14GO4 | Tata Power Co. Ltd. | 10-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 117 | INE245A14HA1 | Tata Power Co. Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 118 | INE607M14962 | Tata Power Renewable Energy Ltd. | 9-Jan-23 | - | 0.44% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 119 | INE607M14970 | Tata Power Renewable Energy Ltd. | 20-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 120 | INE081A14DP7 | Tata Steel Ltd. | 18-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 121 | INE081A14D00 | Tata Steel Ltd. | 19-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 122 | INE081A14DI2 | Tata Steel Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 123 | INE331A14MV5 | The Ramco Cements Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 124 | INE628A14GU8 | UPL Ltd. | 30-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 125 | INE205A14XB0 | Vedanta Ltd. | 31-Jan-23 | - | 0.44% |
| CRISIL Up to 91-Day CP Index | 126 | INE860H14Z32 | Aditya Birla Finance Ltd. | 2-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 127 | INE110O14823 | Axis Securities Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 128 | INE110O14864 | Axis Securities Ltd. | 24-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 129 | INE01C314320 | Bajaj Financial Securities Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 130 | INE704I14GL9 | Barclays Investments & Loans (India) Pvt. Ltd. | 14-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 131 | INE376G14016 | Biocon Ltd. | 22-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 132 | INE027214332 | Bob Financial Solutions Ltd. | 20-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 133 | INE477A14BY3 | CanFin Homes Ltd. | 3-Feb-23 | - | 0.34% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 134 | INE121A14UK6 | Cholamandalam Investment & Finance Co. Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 135 | INE121A14UM2 | Cholamandalam Investment & Finance Co. Ltd. | 15-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 136 | INE755K14EO6 | Dalmia Cement (Bharat) Ltd. | 8-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 137 | INE514E14QR7 | Export Import Bank Of India | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 138 | INE514E14QS5 | Export Import Bank Of India | 3-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 139 | INE289B14IF4 | Gic Housing Finance Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 140 | INE850D14NK9 | Godrej Agrovet Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 141 | INE850D14NP8 | Godrej Agrovet Ltd. | 3-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 142 | INE233A14WW0 | Godrej Industries Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 143 | INE233A14XD8 | Godrej Industries Ltd. | 3-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 144 | INE484J14PH5 | Godrej Properties Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 145 | INE484J14PP8 | Godrej Properties Ltd. | 2-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 146 | INE700G14DN4 | Hdfc Securities Ltd. | 7-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 147 | INE700G14DT1 | Hdfc Securities Ltd. | 27-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 148 | INE700G14DU9 | Hdfc Securities Ltd. | 28-Feb-23 | - | 0.34% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 149 | INE267A14481 | Hindustan Zinc Ltd. | 3-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 150 | INE001A14ZS2 | Housing Development Finance Corporation Ltd. | 24-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 151 | INE763G14NV4 | ICICI Securities Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 152 | INE763G14NZ5 | ICICI Securities Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 153 | INE121J14200 | Indus Towers Ltd. | 2-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 154 | INE936D14261 | Jamnagar Utilities & Power Pvt. Ltd. | 20-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 155 | INE824H14JS6 | Julius Baer Capital (India) Pvt. Ltd. | 6-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 156 | INE028E14LC1 | Kotak Securities Ltd. | 6-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 157 | INE028E14KP5 | Kotak Securities Ltd. | 14-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 158 | INE028E14LB3 | Kotak Securities Ltd. | 20-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 159 | INE027E14NR7 | L&T Finance Ltd. | 9-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 160 | INE128M14274 | L&T Metro Rail (Hyderabad) Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 161 | INE128M14266 | L&T Metro Rail (Hyderabad) Ltd. | 17-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 162 | INE018A14JD2 | Larsen & Toubro Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 163 | INE018A14JE0 | Larsen & Toubro Ltd. | 10-Feb-23 | - | 0.34% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 164 | INE338I14DW0 | Motilal Oswal Financial Services Ltd. | 14-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 165 | INE261F14JF2 | National Bank for Agriculture & Rural Development | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 166 | INE870H14OZ4 | Network 18 Media & Invst. Ltd. | 8-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 167 | INE870H14PF3 | Network 18 Media & Invst. Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 168 | INE05C614287 | Nlc Tamil Nadu Power Ltd. | 16-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 169 | INE516Y14CA6 | Piramal Capital & Housing Finance Ltd. | 24-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 170 | INE140A14X58 | Piramal Enterprises Ltd. | 7-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 171 | INE891D14WI8 | Redington (India) Ltd. | 15-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 172 | INE110L14RN6 | Reliance Jio Infocomm Ltd. | 1-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 173 | INE929O14875 | Reliance Retail Ventures Ltd. | 10-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 174 | INE929O14883 | Reliance Retail Ventures Ltd. | 15-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 175 | INE929O14891 | Reliance Retail Ventures Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 176 | INE550X14979 | Sharekhan Financial Services Pvt. Ltd. | 14-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 177 | INE211H14450 | Sharekhan Ltd. | 14-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 178 | INE211H14476 | Sharekhan Ltd. | 3-Mar-23 | - | 0.34% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 179 | INE211H14492 | Sharekhan Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 180 | INE941D14311 | Sikka Ports & Terminals Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 181 | INE556F14IO9 | Small Industries Development Bank Of India | 9-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 182 | INE729N14HE9 | TVS Credit Services Ltd. | 22-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 183 | INE306N14VD9 | Tata Capital Financial Services Ltd. | 24-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 184 | INE033L14MG5 | Tata Capital Housing Finance Ltd. | 2-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 185 | INE976I14NI5 | Tata Capital Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 186 | INE245A14HF0 | Tata Power Co. Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 187 | INE081A14DQ5 | Tata Steel Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 188 | INE628A14GW4 | UPL Ltd. | 13-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 189 | INE628A14HA8 | UPL Ltd. | 1-Mar-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 190 | INE481G14DR2 | Ultratech Cement Ltd. | 17-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 191 | INE205A14XC8 | Vedanta Ltd. | 3-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 192 | INE205A14WV0 | Vedanta Ltd. | 28-Feb-23 | - | 0.34% |
| CRISIL Up to 91-Day CP Index | 193 | INE110O14880 | Axis Securities Ltd. | 15-Mar-23 | - | 1.08% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|------------------------------|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 194 | INE296A14UB5 | Bajaj Finance Ltd. | 10-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 195 | INE144H14FI8 | Deutsche Investments India Pvt. Ltd. | 17-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 196 | INE233A14XF3 | Godrej Industries Ltd. | 15-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 197 | INE484J14PR4 | Godrej Properties Ltd. | 17-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 198 | INE700G14DY1 | Hdfc Securities Ltd. | 13-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 199 | INE071G14EJ6 | ICICI Home Finance Co. Ltd. | 14-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 200 | INE763G14NX0 | ICICI Securities Ltd. | 10-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 201 | INE028E14LE7 | Kotak Securities Ltd. | 16-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 202 | INE733E14BJ2 | NTPC | 14-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 203 | INE870H14PE6 | Network 18 Media & Invst. Ltd. | 14-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 204 | INE091A14DH3 | Tata Housing Development Co. Ltd. | 15-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 205 | INE110L14RLO | Reliance Jio Infocomm Ltd. | 6-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 206 | INE929O14925 | Reliance Retail Ventures Ltd. | 13-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 207 | INE647A14AB1 | SRF Ltd. | 6-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 208 | INE729N14HI0 | TVS Credit Services Ltd. | 7-Mar-23 | - | 1.08% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|-----------------------------|------------------|--------|---------------|
| CRISIL Up to 91-Day CP Index | 209 | INE976I14NJ3 | Tata Capital Ltd. | 7-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 210 | INE857Q14998 | Tata Cleantech Capital Ltd. | 6-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 211 | INE245A14HH6 | Tata Power Co. Ltd. | 14-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 212 | INE628A14HC4 | UPL Ltd. | 14-Mar-23 | - | 1.08% |
| CRISIL Up to 91-Day CP Index | 213 | INE481G14DT8 | Ultratech Cement Ltd. | 17-Mar-23 | - | 1.08% |
| 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% |
| CRISIL 10 Year SDL Index | 3 | IN1620220252 | Haryana | 27-Oct-32 | 7.81% | 3.39% |
| CRISIL 10 Year SDL Index | 4 | IN1920220028 | Karnataka | 16-Nov-32 | 7.67% | 7.83% |
| CRISIL 10 Year SDL Index | 5 | IN2020210208 | Kerala | 30-Mar-32 | 7.31% | 2.33% |
| CRISIL 10 Year SDL Index | 6 | IN2120220024 | Madhya Pradesh | 14-Sep-32 | 7.46% | 4.23% |
| CRISIL 10 Year SDL Index | 7 | IN2220220114 | Maharashtra | 28-Sep-32 | 7.64% | 7.51% |
| CRISIL 10 Year SDL Index | 8 | IN2820220050 | Punjab | 20-Jul-32 | 7.85% | 6.69% |
| CRISIL 10 Year SDL Index | 9 | IN2920220216 | Rajasthan | 2-Nov-32 | 7.82% | 12.11% |
| CRISIL 10 Year SDL Index | 10 | IN3120220188 | Tamil Nadu | 27-Oct-32 | 7.82% | 12.70% |
| CRISIL 10 Year SDL Index | 11 | IN3320220038 | Uttar Pradesh | 4-Oct-32 | 7.81% | 23.28% |
| CRISIL 10 Year SDL Index | 12 | IN3420220128 | West Bengal | 28-Sep-32 | 7.68% | 8.47% |
| CRISIL Broad Based Gilt Index | 1 | IN0020030014 | 06.30% CGL 2023 | 9-Apr-23 | 6.30% | 0.15% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|--------------------------------------|------------------|--------|---------------|
| 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% | 0.79% |
| 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% | 0.64% |
| CRISIL Broad Based Gilt Index | 7 | IN0020210210 | 04.56% CGL 2023 | 29-Nov-23 | 4.56% | 0.39% |
| CRISIL Broad Based Gilt Index | 8 | IN0020130061 | 08.83% CGL 2023 | 25-Nov-23 | 8.83% | 0.68% |
| CRISIL Broad Based Gilt Index | 9 | IN0020150010 | 07.68% CGL 2023 | 15-Dec-23 | 7.68% | 0.98% |
| CRISIL Broad Based Gilt Index | 10 | IN0020180488 | 07.32% CGL 2024 | 28-Jan-24 | 7.32% | 0.71% |
| CRISIL Broad Based Gilt Index | 11 | IN0020090034 | 07.35% CGL 2024 | 22-Jun-24 | 7.35% | 0.63% |
| CRISIL Broad Based Gilt Index | 12 | IN0020220052 | 06.69% CGL 2024 | 27-Jun-24 | 6.69% | 0.57% |
| CRISIL Broad Based Gilt Index | 13 | IN0020140045 | 08.40% CGL 2024 | 28-Jul-24 | 8.40% | 0.85% |
| CRISIL Broad Based Gilt Index | 14 | IN0020190396 | 06.18% CGL 2024 | 4-Nov-24 | 6.18% | 1.22% |
| CRISIL Broad Based Gilt Index | 15 | IN0020110048 | 09.15% CGL 2024 | 14-Nov-24 | 9.15% | 0.99% |
| CRISIL Broad Based Gilt Index | 16 | IN0020150036 | 07.72% CGL 2025 - New 10 Year G-Sec. | 25-May-25 | 7.72% | 1.08% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Broad Based Gilt Index | 17 | IN0020200112 | 05.22% CGL 2025 | 15-Jun-25 | 5.22% | 1.41% |
| CRISIL Broad Based Gilt Index | 18 | IN0020120047 | 08.20% CGL 2025 | 24-Sep-25 | 8.20% | 1.08% |
| CRISIL Broad Based Gilt Index | 19 | IN0020030071 | 05.97% CGL 2025 | 25-Sep-25 | 5.97% | 0.20% |
| CRISIL Broad Based Gilt Index | 20 | IN0020200278 | 05.15% CGL 2025 | 9-Nov-25 | 5.15% | 1.39% |
| CRISIL Broad Based Gilt Index | 21 | IN0020150093 | 07.59% CGL 2026 - New 10 Year G-Sec | 11-Jan-26 | 7.59% | 1.42% |
| CRISIL Broad Based Gilt Index | 22 | IN0020190016 | 07.27% CGL 2026 | 8-Apr-26 | 7.27% | 0.72% |
| CRISIL Broad Based Gilt Index | 23 | IN0020210012 | 05.63% CGL 2026 | 12-Apr-26 | 5.63% | 1.79% |
| CRISIL Broad Based Gilt Index | 24 | IN0020120039 | 08.33% CGL 2026 | 9-Jul-26 | 8.33% | 1.04% |
| CRISIL Broad Based Gilt Index | 25 | IN0020160035 | 06.97% CGL 2026 | 6-Sep-26 | 6.97% | 1.07% |
| CRISIL Broad Based Gilt Index | 26 | IN0020010081 | 10.18% CGL 2026 | 11-Sep-26 | 10.18% | 0.18% |
| CRISIL Broad Based Gilt Index | 27 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 0.97% |
| CRISIL Broad Based Gilt Index | 28 | IN0020140060 | 08.15% CGL 2026 - New 12 Year Govt. Stock | 24-Nov-26 | 8.15% | 0.99% |
| CRISIL Broad Based Gilt Index | 29 | IN0020060078 | 08.24% CGL 2027 (Recapitalised Bond) | 15-Feb-27 | 8.24% | 1.33% |
| CRISIL Broad Based Gilt Index | 30 | IN0020170026 | 06.79% CGL 2027 | 15-May-27 | 6.79% | 1.45% |
| CRISIL Broad Based Gilt Index | 31 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 1.28% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|-------------------------------------|------------------|--------|---------------|
| CRISIL Broad Based Gilt Index | 32 | IN0020070036 | 08.26% CGL 2027 (Recaptalised Bond) | 2-Aug-27 | 8.26% | 1.17% |
| CRISIL Broad Based Gilt Index | 33 | IN0020070069 | 08.28% CGL 2027 (Recaptalised Bond) | 21-Sep-27 | 8.28% | 1.10% |
| CRISIL Broad Based Gilt Index | 34 | IN0020020247 | 06.01% CGL 2028 | 25-Mar-28 | 6.01% | 0.18% |
| CRISIL Broad Based Gilt Index | 35 | IN0020170174 | 07.17% CGL 2028 | 8-Jan-28 | 7.17% | 1.38% |
| CRISIL Broad Based Gilt Index | 36 | IN0020140011 | 08.60% CGL 2028 -New 14 Year Bond. | 2-Jun-28 | 8.60% | 1.27% |
| CRISIL Broad Based Gilt Index | 37 | IN0020030022 | 06.13% CGL 2028 | 4-Jun-28 | 6.13% | 0.13% |
| CRISIL Broad Based Gilt Index | 38 | IN0020150069 | 07.59% CGL 2029 - New 14 G-Sec | 20-Mar-29 | 7.59% | 1.53% |
| CRISIL Broad Based Gilt Index | 39 | IN0020180454 | 07.26% CGL 2029 | 14-Jan-29 | 7.26% | 1.56% |
| CRISIL Broad Based Gilt Index | 40 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 1.43% |
| CRISIL Broad Based Gilt Index | 41 | IN0020190362 | 06.45% CGL 2029 | 7-Oct-29 | 6.45% | 1.37% |
| CRISIL Broad Based Gilt Index | 42 | IN0020160118 | 06.79% CGL 2029 | 26-Dec-29 | 6.79% | 1.42% |
| CRISIL Broad Based Gilt Index | 43 | IN0020150028 | 07.88% CGL 2030 - New 15 Year G-Sec | 19-Mar-30 | 7.88% | 1.54% |
| CRISIL Broad Based Gilt Index | 44 | IN0020160019 | 07.61% CGL 2030 | 9-May-30 | 7.61% | 1.21% |
| CRISIL Broad Based Gilt Index | 45 | IN0020200070 | 05.79% CGL 2030 | 11-May-30 | 5.79% | 1.33% |
| CRISIL Broad Based Gilt Index | 46 | IN0020200153 | 05.77% CGL 2030 | 3-Aug-30 | 5.77% | 1.47% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL Broad Based Gilt Index | 47 | IN0020130053 | 09.20% CGL 2030 | 30-Sep-30 | 9.20% | 0.74% |
| CRISIL Broad Based Gilt Index | 48 | IN0020200294 | 05.85% CGL 2030 | 1-Dec-30 | 5.85% | 1.42% |
| CRISIL Broad Based Gilt Index | 49 | IN0020110055 | 08.97% CGL 2030 | 5-Dec-30 | 8.97% | 1.08% |
| CRISIL Broad Based Gilt Index | 50 | IN0020210095 | 06.10% CGL 2031 | 12-Jul-31 | 6.10% | 1.77% |
| CRISIL Broad Based Gilt Index | 51 | IN0020170042 | 06.68% CGL 2031 | 17-Sep-31 | 6.68% | 1.30% |
| CRISIL Broad Based Gilt Index | 52 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 1.86% |
| CRISIL Broad Based Gilt Index | 53 | IN0020060086 | 08.28% CGL 2032 (Recaptalised Bond) | 15-Feb-32 | 8.28% | 1.08% |
| CRISIL Broad Based Gilt Index | 54 | IN0020070044 | 08.32% CGL 2032 (Recaptalised Bond) | 2-Aug-32 | 8.32% | 1.07% |
| CRISIL Broad Based Gilt Index | 55 | IN0020220060 | 07.26% CGL 2032 | 22-Aug-32 | 7.26% | 1.34% |
| CRISIL Broad Based Gilt Index | 56 | IN0020020106 | 07.95% CGL 2032 | 28-Aug-32 | 7.95% | 1.68% |
| CRISIL Broad Based Gilt Index | 57 | IN0020190065 | 07.57% CGL 2033 | 17-Jun-33 | 7.57% | 1.59% |
| CRISIL Broad Based Gilt Index | 58 | IN0020140052 | 08.24% CGL 2033 (New 19 year bond) | 10-Nov-33 | 8.24% | 1.19% |
| CRISIL Broad Based Gilt Index | 59 | IN0020160100 | 06.57% CGL 2033 - New 17 Year G-sec | 5-Dec-33 | 6.57% | 1.15% |
| CRISIL Broad Based Gilt Index | 60 | IN0020040039 | 07.50% CGL 2034 | 10-Aug-34 | 7.50% | 1.21% |
| CRISIL Broad Based Gilt Index | 61 | IN0020200096 | 06.19% CGL 2034 | 16-Sep-34 | 6.19% | 1.52% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Broad Based Gilt Index | 62 | IN0020150051 | 07.73% CGL 2034 - New 19 Year G-Sec. | 19-Dec-34 | 7.73% | 1.24% |
| CRISIL Broad Based Gilt Index | 63 | IN0020200245 | 6.22%% CGL 2035 | 16-Mar-35 | 6.22% | 1.35% |
| CRISIL Broad Based Gilt Index | 64 | IN0020210020 | 06.64% CGL 2035 | 16-Jun-35 | 6.64% | 1.74% |
| CRISIL Broad Based Gilt Index | 65 | IN0020050012 | 07.40% CGL 2035 | 9-Sep-35 | 7.40% | 1.19% |
| CRISIL Broad Based Gilt Index | 66 | IN0020210152 | 06.67% CGL 2035 | 15-Dec-35 | 6.67% | 1.83% |
| CRISIL Broad Based Gilt Index | 67 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 1.78% |
| CRISIL Broad Based Gilt Index | 68 | IN0020060045 | 08.33% CGL 2036 | 7-Jun-36 | 8.33% | 1.03% |
| CRISIL Broad Based Gilt Index | 69 | IN0020080050 | 06.83% CGL 2039 | 19-Jan-39 | 6.83% | 0.16% |
| CRISIL Broad Based Gilt Index | 70 | IN0020190024 | 07.62% CGL 2039 | 15-Sep-39 | 7.62% | 0.46% |
| CRISIL Broad Based Gilt Index | 71 | IN0020100031 | 08.30% CGL 2040 | 2-Jul-40 | 8.30% | 1.11% |
| CRISIL Broad Based Gilt Index | 72 | IN0020110063 | 08.83% CGL 2041 | 12-Dec-41 | 8.83% | 1.08% |
| CRISIL Broad Based Gilt Index | 73 | IN0020120062 | 08.30% CGL 2042 | 31-Dec-42 | 8.30% | 1.26% |
| CRISIL Broad Based Gilt Index | 74 | IN0020190040 | 07.69% CGL 2043 | 17-Jun-43 | 7.69% | 0.44% |
| CRISIL Broad Based Gilt Index | 75 | IN0020130079 | 09.23% CGL 2043 -New 30 Year Bond. | 23-Dec-43 | 9.23% | 0.95% |
| CRISIL Broad Based Gilt Index | 76 | IN0020140078 | 08.17% CGL 2044 (New 30 Years Govt.Stock) | 1-Dec-44 | 8.17% | 1.16% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|-------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL Broad Based Gilt Index | 77 | IN0020150044 | 08.13% CGL 2045 | 22-Jun-45 | 8.13% | 1.17% |
| CRISIL Broad Based Gilt Index | 78 | IN0020160068 | 07.06% CGL 2046 | 10-Oct-46 | 7.06% | 1.19% |
| CRISIL Broad Based Gilt Index | 79 | IN0020190032 | 07.72% CGL 2049 | 15-Jun-49 | 7.72% | 1.00% |
| CRISIL Broad Based Gilt Index | 80 | IN0020200054 | 07.16% CGL 2050 | 20-Sep-50 | 7.16% | 1.19% |
| CRISIL Broad Based Gilt Index | 81 | IN0020200252 | 6.67% CGL 2050 | 17-Dec-50 | 6.67% | 1.78% |
| CRISIL Broad Based Gilt Index | 82 | IN0020160092 | 06.62% CGL 2051 - New 35 Year G-Sec. | 28-Nov-51 | 6.62% | 0.66% |
| CRISIL Broad Based Gilt Index | 83 | IN0020210194 | 06.99% CGL 2051 | 15-Dec-51 | 6.99% | 1.75% |
| CRISIL Broad Based Gilt Index | 84 | IN0020220086 | 07.36% CGL 2052 | 12-Sep-52 | 7.36% | 0.73% |
| CRISIL Broad Based Gilt Index | 85 | IN0020150077 | 07.72% CGL 2055 (New 40 Years Govt.Stock) | 26-Oct-55 | 7.72% | 1.19% |
| CRISIL Broad Based Gilt Index | 86 | IN0020190057 | 07.63% CGL 2059 | 17-Jun-59 | 7.63% | 1.00% |
| CRISIL Broad Based Gilt Index | 87 | IN0020200039 | 07.19% CGL 2060 | 15-Sep-60 | 7.19% | 1.18% |
| CRISIL Broad Based Gilt Index | 88 | IN0020200187 | 06.80% CGL 2060 | 15-Dec-60 | 6.80% | 1.21% |
| CRISIL Broad Based Gilt Index | 89 | IN0020200401 | 06.76% CGL 2061 | 22-Feb-61 | 6.76% | 1.76% |
| CRISIL Broad Based Gilt Index | 90 | IN0020210202 | 06.95% CGL 2061 | 16-Dec-61 | 6.95% | 1.77% |
| CRISIL Broad Based Gilt Index | 91 | IN0020220094 | 07.40% CGL 2062 | 19-Sep-62 | 7.40% | 0.65% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL Broad Based Long Term Gilt Index | 1 | IN0020190065 | 07.57% CGL 2033 | 17-Jun-33 | 7.57% | 3.82% |
| CRISIL Broad Based Long Term Gilt Index | 2 | IN0020140052 | 08.24% CGL 2033 (New 19 year bond) | 10-Nov-33 | 8.24% | 2.86% |
| CRISIL Broad Based Long Term Gilt Index | 3 | IN0020160100 | 06.57% CGL 2033 - New 17 Year G-sec | 5-Dec-33 | 6.57% | 2.75% |
| CRISIL Broad Based Long Term Gilt Index | 4 | IN0020040039 | 07.50% CGL 2034 | 10-Aug-34 | 7.50% | 2.90% |
| CRISIL Broad Based Long Term Gilt Index | 5 | IN0020200096 | 06.19% CGL 2034 | 16-Sep-34 | 6.19% | 3.64% |
| CRISIL Broad Based Long Term Gilt Index | 6 | IN0020150051 | 07.73% CGL 2034 - New 19 Year G-Sec. | 19-Dec-34 | 7.73% | 2.98% |
| CRISIL Broad Based Long Term Gilt Index | 7 | IN0020200245 | 6.22% CGL 2035 | 16-Mar-35 | 6.22% | 3.23% |
| CRISIL Broad Based Long Term Gilt Index | 8 | IN0020210020 | 06.64% CGL 2035 | 16-Jun-35 | 6.64% | 4.17% |
| CRISIL Broad Based Long Term Gilt Index | 9 | IN0020050012 | 07.40% CGL 2035 | 9-Sep-35 | 7.40% | 2.85% |
| CRISIL Broad Based Long Term Gilt Index | 10 | IN0020210152 | 06.67% CGL 2035 | 15-Dec-35 | 6.67% | 4.40% |
| CRISIL Broad Based Long Term Gilt Index | 11 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 4.27% |
| CRISIL Broad Based Long Term Gilt Index | 12 | IN0020060045 | 08.33% CGL 2036 | 7-Jun-36 | 8.33% | 2.47% |
| CRISIL Broad Based Long Term Gilt Index | 13 | IN0020080050 | 06.83% CGL 2039 | 19-Jan-39 | 6.83% | 0.37% |
| CRISIL Broad Based Long Term Gilt Index | 14 | IN0020190024 | 07.62% CGL 2039 | 15-Sep-39 | 7.62% | 1.09% |
| CRISIL Broad Based Long Term Gilt Index | 15 | IN0020100031 | 08.30% CGL 2040 | 2-Jul-40 | 8.30% | 2.67% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---|------------------|--------|---------------|
| CRISIL Broad Based Long Term Gilt Index | 16 | IN0020110063 | 08.83% CGL 2041 | 12-Dec-41 | 8.83% | 2.58% |
| CRISIL Broad Based Long Term Gilt Index | 17 | IN0020120062 | 08.30% CGL 2042 | 31-Dec-42 | 8.30% | 3.03% |
| CRISIL Broad Based Long Term Gilt Index | 18 | IN0020190040 | 07.69% CGL 2043 | 17-Jun-43 | 7.69% | 1.06% |
| CRISIL Broad Based Long Term Gilt Index | 19 | IN0020130079 | 09.23% CGL 2043 -New 30 Year Bond. | 23-Dec-43 | 9.23% | 2.28% |
| CRISIL Broad Based Long Term Gilt Index | 20 | IN0020140078 | 08.17% CGL 2044 (New 30 Years Govt.Stock) | 1-Dec-44 | 8.17% | 2.78% |
| CRISIL Broad Based Long Term Gilt Index | 21 | IN0020150044 | 08.13% CGL 2045 | 22-Jun-45 | 8.13% | 2.81% |
| CRISIL Broad Based Long Term Gilt Index | 22 | IN0020160068 | 07.06% CGL 2046 | 10-Oct-46 | 7.06% | 2.87% |
| CRISIL Broad Based Long Term Gilt Index | 23 | IN0020190032 | 07.72% CGL 2049 | 15-Jun-49 | 7.72% | 2.41% |
| CRISIL Broad Based Long Term Gilt Index | 24 | IN0020200054 | 07.16% CGL 2050 | 20-Sep-50 | 7.16% | 2.86% |
| CRISIL Broad Based Long Term Gilt Index | 25 | IN0020200252 | 6.67% CGL 2050 | 17-Dec-50 | 6.67% | 4.28% |
| CRISIL Broad Based Long Term Gilt Index | 26 | IN0020160092 | 06.62% CGL 2051 - New 35 Year G-Sec. | 28-Nov-51 | 6.62% | 1.58% |
| CRISIL Broad Based Long Term Gilt Index | 27 | IN0020210194 | 06.99% CGL 2051 | 15-Dec-51 | 6.99% | 4.20% |
| CRISIL Broad Based Long Term Gilt Index | 28 | IN0020220086 | 07.36% CGL 2052 | 12-Sep-52 | 7.36% | 1.75% |
| CRISIL Broad Based Long Term Gilt Index | 29 | IN0020150077 | 07.72% CGL 2055 (New 40 Years Govt.Stock) | 26-Oct-55 | 7.72% | 2.87% |
| CRISIL Broad Based Long Term Gilt Index | 30 | IN0020190057 | 07.63% CGL 2059 | 17-Jun-59 | 7.63% | 2.39% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|------------------------------------|------------------|--------|---------------|
| CRISIL Broad Based Long Term Gilt Index | 31 | IN0020200039 | 07.19% CGL 2060 | 15-Sep-60 | 7.19% | 2.82% |
| CRISIL Broad Based Long Term Gilt Index | 32 | IN0020200187 | 06.80% CGL 2060 | 15-Dec-60 | 6.80% | 2.90% |
| CRISIL Broad Based Long Term Gilt Index | 33 | IN0020200401 | 06.76% CGL 2061 | 22-Feb-61 | 6.76% | 4.23% |
| CRISIL Broad Based Long Term Gilt Index | 34 | IN0020210202 | 06.95% CGL 2061 | 16-Dec-61 | 6.95% | 4.25% |
| CRISIL Broad Based Long Term Gilt Index | 35 | IN0020220094 | 07.40% CGL 2062 | 19-Sep-62 | 7.40% | 1.55% |
| CRISIL Broad Based Medium Term Gilt Index | 1 | IN0020020247 | 06.01% CGL 2028 | 25-Mar-28 | 6.01% | 0.61% |
| CRISIL Broad Based Medium Term Gilt Index | 2 | IN0020170174 | 07.17% CGL 2028 | 8-Jan-28 | 7.17% | 4.73% |
| CRISIL Broad Based Medium Term Gilt Index | 3 | IN0020140011 | 08.60% CGL 2028 -New 14 Year Bond. | 2-Jun-28 | 8.60% | 4.35% |
| CRISIL Broad Based Medium Term Gilt Index | 4 | IN0020030022 | 06.13% CGL 2028 | 4-Jun-28 | 6.13% | 0.45% |
| CRISIL Broad Based Medium Term Gilt Index | 5 | IN0020150069 | 07.59% CGL 2029 - New 14 G-Sec | 20-Mar-29 | 7.59% | 5.24% |
| CRISIL Broad Based Medium Term Gilt Index | 6 | IN0020180454 | 07.26% CGL 2029 | 14-Jan-29 | 7.26% | 5.35% |
| CRISIL Broad Based Medium Term Gilt Index | 7 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 4.92% |
| CRISIL Broad Based Medium Term Gilt Index | 8 | IN0020190362 | 06.45% CGL 2029 | 7-Oct-29 | 6.45% | 4.70% |
| CRISIL Broad Based Medium Term Gilt Index | 9 | IN0020160118 | 06.79% CGL 2029 | 26-Dec-29 | 6.79% | 4.87% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|-------------------------------------|------------------|--------|---------------|
| CRISIL Broad Based Medium Term Gilt Index | 10 | IN0020150028 | 07.88% CGL 2030 - New 15 Year G-Sec | 19-Mar-30 | 7.88% | 5.27% |
| CRISIL Broad Based Medium Term Gilt Index | 11 | IN0020160019 | 07.61% CGL 2030 | 9-May-30 | 7.61% | 4.14% |
| CRISIL Broad Based Medium Term Gilt Index | 12 | IN0020200070 | 05.79% CGL 2030 | 11-May-30 | 5.79% | 4.57% |
| CRISIL Broad Based Medium Term Gilt Index | 13 | IN0020200153 | 05.77% CGL 2030 | 3-Aug-30 | 5.77% | 5.04% |
| CRISIL Broad Based Medium Term Gilt Index | 14 | IN0020130053 | 09.20% CGL 2030 | 30-Sep-30 | 9.20% | 2.54% |
| CRISIL Broad Based Medium Term Gilt Index | 15 | IN0020200294 | 05.85% CGL 2030 | 1-Dec-30 | 5.85% | 4.89% |
| CRISIL Broad Based Medium Term Gilt Index | 16 | IN0020110055 | 08.97% CGL 2030 | 5-Dec-30 | 8.97% | 3.69% |
| CRISIL Broad Based Medium Term Gilt Index | 17 | IN0020210095 | 06.10% CGL 2031 | 12-Jul-31 | 6.10% | 6.06% |
| CRISIL Broad Based Medium Term Gilt Index | 18 | IN0020170042 | 06.68% CGL 2031 | 17-Sep-31 | 6.68% | 4.46% |
| CRISIL Broad Based Medium Term Gilt Index | 19 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 6.39% |
| CRISIL Broad Based Medium Term Gilt Index | 20 | IN0020060086 | 08.28% CGL 2032 (Recaptalised Bond) | 15-Feb-32 | 8.28% | 3.72% |
| CRISIL Broad Based Medium Term Gilt Index | 21 | IN0020070044 | 08.32% CGL 2032 (Recaptalised Bond) | 2-Aug-32 | 8.32% | 3.66% |
| CRISIL Broad Based Medium Term Gilt Index | 22 | IN0020220060 | 07.26% CGL 2032 | 22-Aug-32 | 7.26% | 4.59% |
| CRISIL Broad Based Medium Term Gilt Index | 23 | IN0020020106 | 07.95% CGL 2032 | 28-Aug-32 | 7.95% | 5.76% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|----------------------|------------------|--------|---------------|
| CRISIL Broad Based Short Term Gilt Index | 1 | IN0020030014 | 06.30% CGL 2023 | 9-Apr-23 | 6.30% | 0.52% |
| CRISIL Broad Based Short Term Gilt Index | 2 | IN0020180025 | 07.37% CGL 2023 | 16-Apr-23 | 7.37% | 1.18% |
| CRISIL Broad Based Short Term Gilt Index | 3 | IN0020210046 | 04.26% CGL 2023 | 17-May-23 | 4.26% | 1.59% |
| CRISIL Broad Based Short Term Gilt Index | 4 | IN0020130012 | 07.16% CGL 2023 | 20-May-23 | 7.16% | 2.71% |
| CRISIL Broad Based Short Term Gilt Index | 5 | IN0020030055 | 06.17% CGL 2023 | 12-Jun-23 | 6.17% | 0.49% |
| CRISIL Broad Based Short Term Gilt Index | 6 | IN0020200211 | 04.48% CGL 2023 | 2-Nov-23 | 4.48% | 2.21% |
| CRISIL Broad Based Short Term Gilt Index | 7 | IN0020210210 | 04.56% CGL 2023 | 29-Nov-23 | 4.56% | 1.33% |
| CRISIL Broad Based Short Term Gilt Index | 8 | IN0020130061 | 08.83% CGL 2023 | 25-Nov-23 | 8.83% | 2.31% |
| CRISIL Broad Based Short Term Gilt Index | 9 | IN0020150010 | 07.68% CGL 2023 | 15-Dec-23 | 7.68% | 3.36% |
| CRISIL Broad Based Short Term Gilt Index | 10 | IN0020180488 | 07.32% CGL 2024 | 28-Jan-24 | 7.32% | 2.44% |
| CRISIL Broad Based Short Term Gilt Index | 11 | IN0020090034 | 07.35% CGL 2024 | 22-Jun-24 | 7.35% | 2.15% |
| CRISIL Broad Based Short Term Gilt Index | 12 | IN0020220052 | 06.69% CGL 2024 | 27-Jun-24 | 6.69% | 1.96% |
| CRISIL Broad Based Short Term Gilt Index | 13 | IN0020140045 | 08.40% CGL 2024 | 28-Jul-24 | 8.40% | 2.90% |
| CRISIL Broad Based Short Term Gilt Index | 14 | IN0020190396 | 06.18% CGL 2024 | 4-Nov-24 | 6.18% | 4.18% |
| CRISIL Broad Based Short Term Gilt Index | 15 | IN0020110048 | 09.15% CGL 2024 | 14-Nov-24 | 9.15% | 3.38% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|--|------------------|--------|---------------|
| CRISIL Broad Based Short Term Gilt Index | 16 | IN0020150036 | 07.72% CGL 2025 - New 10 Year G-Sec. | 25-May-25 | 7.72% | 3.68% |
| CRISIL Broad Based Short Term Gilt Index | 17 | IN0020200112 | 05.22% CGL 2025 | 15-Jun-25 | 5.22% | 4.83% |
| CRISIL Broad Based Short Term Gilt Index | 18 | IN0020120047 | 08.20% CGL 2025 | 24-Sep-25 | 8.20% | 3.68% |
| CRISIL Broad Based Short Term Gilt Index | 19 | IN0020030071 | 05.97% CGL 2025 | 25-Sep-25 | 5.97% | 0.68% |
| CRISIL Broad Based Short Term Gilt Index | 20 | IN0020200278 | 05.15% CGL 2025 | 9-Nov-25 | 5.15% | 4.77% |
| CRISIL Broad Based Short Term Gilt Index | 21 | IN0020150093 | 07.59% CGL 2026 - New 10 Year G-Sec | 11-Jan-26 | 7.59% | 4.87% |
| CRISIL Broad Based Short Term Gilt Index | 22 | IN0020190016 | 07.27% CGL 2026 | 8-Apr-26 | 7.27% | 2.47% |
| CRISIL Broad Based Short Term Gilt Index | 23 | IN0020210012 | 05.63% CGL 2026 | 12-Apr-26 | 5.63% | 6.12% |
| CRISIL Broad Based Short Term Gilt Index | 24 | IN0020120039 | 08.33% CGL 2026 | 9-Jul-26 | 8.33% | 3.56% |
| CRISIL Broad Based Short Term Gilt Index | 25 | IN0020160035 | 06.97% CGL 2026 | 6-Sep-26 | 6.97% | 3.67% |
| CRISIL Broad Based Short Term Gilt Index | 26 | IN0020010081 | 10.18% CGL 2026 | 11-Sep-26 | 10.18% | 0.61% |
| CRISIL Broad Based Short Term Gilt Index | 27 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 3.31% |
| CRISIL Broad Based Short Term Gilt Index | 28 | IN0020140060 | 08.15% CGL 2026 - New 12 Year Govt.Stock | 24-Nov-26 | 8.15% | 3.39% |
| CRISIL Broad Based Short Term Gilt Index | 29 | IN0020060078 | 08.24% CGL 2027 (Recapitalised Bond) | 15-Feb-27 | 8.24% | 4.56% |
| CRISIL Broad Based Short Term Gilt Index | 30 | IN0020170026 | 06.79% CGL 2027 | 15-May-27 | 6.79% | 4.95% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|---|------------------|--------|---------------|
| CRISIL Broad Based Short Term Gilt Index | 31 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 4.38% |
| CRISIL Broad Based Short Term Gilt Index | 32 | IN0020070036 | 08.26% CGL 2027 (Recaptalised Bond) | 2-Aug-27 | 8.26% | 4.00% |
| CRISIL Broad Based Short Term Gilt Index | 33 | IN0020070069 | 08.28% CGL 2027 (Recaptalised Bond) | 21-Sep-27 | 8.28% | 3.76% |
| 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 | INE238AD6074 | Axis Bank Ltd. | 2-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 2 | INE238AD6082 | Axis Bank Ltd. | 3-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 3 | INE476A16TI5 | Canara Bank | 4-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 4 | INE476A16TJ3 | Canara Bank | 5-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 5 | INE556F16887 | Small Industries Development Bank Of India | 10-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 6 | INE476A16TK1 | Canara Bank | 11-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 7 | INE028A16CL4 | Bank of Baroda | 12-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 8 | INE238A166Z2 | Axis Bank Ltd. | 16-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 9 | INE040A16DL7 | HDFC Bank Ltd. | 16-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 10 | INE090A164X9 | ICICI Bank Ltd. | 16-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 11 | INE476A16TL9 | Canara Bank | 17-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 12 | INE237A163N6 | Kotak Mahindra Bank Ltd. | 17-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 13 | INE237A164N4 | Kotak Mahindra Bank Ltd. | 18-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 14 | INE261F16611 | National Bank for Agriculture & Rural Development | 18-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 15 | INE556F16895 | Small Industries Development Bank Of India | 18-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 16 | INE237A165N1 | Kotak Mahindra Bank Ltd. | 20-Jan-23 | - | 2.63% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CD Index-A | 17 | INE476A16UH5 | Canara Bank | 31-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 18 | INE237A169Q6 | Kotak Mahindra Bank Ltd. | 31-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 19 | INE556F16903 | Small Industries Development Bank Of India | 31-Jan-23 | - | 2.63% |
| CRISIL upto 91 Day CD Index-A | 20 | INE476A16UC6 | Canara Bank | 3-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 21 | INE237A164P9 | Kotak Mahindra Bank Ltd. | 3-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 22 | INE261F16629 | National Bank for Agriculture & Rural Development | 3-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 23 | INE261F16637 | National Bank for Agriculture & Rural Development | 8-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 24 | INE238A165Y7 | Axis Bank Ltd. | 10-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 25 | INE028A16CX9 | Bank of Baroda | 10-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 26 | INE040A16CV8 | HDFC Bank Ltd. | 10-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 27 | INE237A167N7 | Kotak Mahindra Bank Ltd. | 10-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 28 | INE476A16UI3 | Canara Bank | 13-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 29 | INE237A165P6 | Kotak Mahindra Bank Ltd. | 13-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 30 | INE238A169Z6 | Axis Bank Ltd. | 14-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 31 | INE028A16CO8 | Bank of Baroda | 14-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 32 | INE476A16UJ1 | Canara Bank | 14-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 33 | INE261F16645 | National Bank for Agriculture & Rural Development | 14-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 34 | INE556F16929 | Small Industries Development Bank Of India | 15-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 35 | INE261F16652 | National Bank for Agriculture & Rural Development | 16-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 36 | INE237A168N5 | Kotak Mahindra Bank Ltd. | 17-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 37 | INE261F16660 | National Bank for Agriculture & Rural Development | 17-Feb-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CD Index-A | 38 | INE556F16937 | Small Industries Development Bank Of India | 22-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 39 | INE238AD6231 | Axis Bank Ltd. | 27-Feb-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 40 | INE476A16SV0 | Canara Bank | 2-Mar-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 41 | INE556F16945 | Small Industries Development Bank Of India | 3-Mar-23 | - | 1.14% |
| CRISIL upto 91 Day CD Index-A | 42 | INE040A16CX4 | HDFC Bank Ltd. | 6-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 43 | INE261F16678 | National Bank for Agriculture & Rural Development | 7-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 44 | INE238A16Z21 | Axis Bank Ltd. | 8-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 45 | INE238A163Z9 | Axis Bank Ltd. | 9-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 46 | INE476A16TR6 | Canara Bank | 10-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 47 | INE028A16DD9 | Bank of Baroda | 13-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 48 | INE476A16SX6 | Canara Bank | 14-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 49 | INE237A16000 | Kotak Mahindra Bank Ltd. | 21-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 50 | INE556F16952 | Small Industries Development Bank Of India | 23-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-A | 51 | INE514E16BZ7 | Export Import Bank Of India | 24-Mar-23 | - | 2.50% |
| CRISIL upto 91 Day CD Index-B | 1 | INE562A16LE8 | Indian Bank | 2-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 2 | INE692A16FLO | Union Bank Of India | 2-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 3 | INE562A16KR2 | Indian Bank | 3-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 4 | INE562A16LC2 | Indian Bank | 5-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 5 | INE457A16ID9 | BANK OF MAHARASHTRA | 6-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 6 | INE171A16KG5 | Federal Bank Ltd. | 10-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 7 | INE092T16RH6 | IDFC First Bank Ltd. | 10-Jan-23 | - | 2.00% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CD Index-B | 8 | INE562A16LF5 | Indian Bank | 10-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 9 | INE095A16O86 | IndusInd Bank Ltd. | 16-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 10 | INE692A16FM8 | Union Bank Of India | 16-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 11 | INE562A16LB4 | Indian Bank | 19-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 12 | INE160A16MR1 | Punjab National Bank | 19-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 13 | INE092T16TB5 | IDFC First Bank Ltd. | 20-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 14 | INE095A16R34 | IndusInd Bank Ltd. | 20-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 15 | INE692A16FN6 | Union Bank Of India | 20-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 16 | INE092T16TC3 | IDFC First Bank Ltd. | 23-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 17 | INE092T16TE9 | IDFC First Bank Ltd. | 25-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 18 | INE562A16LD0 | Indian Bank | 25-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 19 | INE160A16MT7 | Punjab National Bank | 25-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 20 | INE095A16O11 | IndusInd Bank Ltd. | 30-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 21 | INE171A16KL5 | Federal Bank Ltd. | 31-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 22 | INE562A16LH1 | Indian Bank | 31-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 23 | INE095A16O29 | IndusInd Bank Ltd. | 31-Jan-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 24 | INE457A16IK4 | BANK OF MAHARASHTRA | 1-Feb-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 25 | INE095A16R59 | IndusInd Bank Ltd. | 1-Feb-23 | - | 2.00% |
| CRISIL upto 91 Day CD Index-B | 26 | INE095A16R42 | IndusInd Bank Ltd. | 2-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 27 | INE160A16MS9 | Punjab National Bank | 3-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 28 | INE949L16BF2 | AU Small Finance Bank Ltd. | 7-Feb-23 | - | 1.19% |

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| CRISIL upto 91 Day CD Index-B | 29 | INE949L16BG0 | AU Small Finance Bank Ltd. | 9-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 30 | INE457A16IE7 | BANK OF MAHARASHTRA | 10-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 31 | INE095A16P85 | IndusInd Bank Ltd. | 10-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 32 | INE171A16KB6 | Federal Bank Ltd. | 13-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 33 | INE092T16TI0 | IDFC First Bank Ltd. | 13-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 34 | INE949L16BH8 | AU Small Finance Bank Ltd. | 14-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 35 | INE092T16TK6 | IDFC First Bank Ltd. | 15-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 36 | INE562A16LI9 | Indian Bank | 15-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 37 | INE092T16TL4 | IDFC First Bank Ltd. | 16-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 38 | INE171A16KK7 | Federal Bank Ltd. | 20-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 39 | INE457A16IG2 | BANK OF MAHARASHTRA | 23-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 40 | INE160A16MU5 | Punjab National Bank | 24-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 41 | INE160A16MX9 | Punjab National Bank | 28-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 42 | INE692A16FO4 | Union Bank Of India | 28-Feb-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 43 | INE949L16BI6 | AU Small Finance Bank Ltd. | 1-Mar-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 44 | INE949L16BK2 | AU Small Finance Bank Ltd. | 2-Mar-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 45 | INE092T16TO8 | IDFC First Bank Ltd. | 3-Mar-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 46 | INE692A16FP1 | Union Bank Of India | 3-Mar-23 | - | 1.19% |
| CRISIL upto 91 Day CD Index-B | 47 | INE562A16LG3 | Indian Bank | 6-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 48 | INE095A16O60 | IndusInd Bank Ltd. | 6-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 49 | INE457A16IL2 | BANK OF MAHARASHTRA | 8-Mar-23 | - | 2.78% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL upto 91 Day CD Index-B | 50 | INE457A16IH0 | BANK OF MAHARASHTRA | 13-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 51 | INE092T16TS9 | IDFC First Bank Ltd. | 13-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 52 | INE545U16384 | Bandhan Bank Ltd. | 15-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 53 | INE095A16O78 | IndusInd Bank Ltd. | 15-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 54 | INE692A16FR7 | Union Bank Of India | 15-Mar-23 | - | 2.78% |
| CRISIL upto 91 Day CD Index-B | 55 | INE949L16BO4 | AU Small Finance Bank Ltd. | 23-Mar-23 | - | 2.78% |
| CRISIL upto 365 Day CD index-A | 1 | INE238AD6074 | Axis Bank Ltd. | 2-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 2 | INE238AD6082 | Axis Bank Ltd. | 3-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 3 | INE476A16TO3 | Canara Bank | 3-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 4 | INE476A16TI5 | Canara Bank | 4-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 5 | INE476A16TJ3 | Canara Bank | 5-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 6 | INE556F16887 | Small Industries Development Bank Of India | 10-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 7 | INE476A16TK1 | Canara Bank | 11-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 8 | INE028A16CL4 | Bank of Baroda | 12-Jan-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 9 | INE238A16GZ2 | Axis Bank Ltd. | 16-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 10 | INE040A16DL7 | HDFC Bank Ltd. | 16-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 11 | INE090A164X9 | ICICI Bank Ltd. | 16-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 12 | INE476A16TL9 | Canara Bank | 17-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 13 | INE237A163N6 | Kotak Mahindra Bank Ltd. | 17-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 14 | INE237A164N4 | Kotak Mahindra Bank Ltd. | 18-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 15 | INE261F16611 | National Bank for Agriculture & Rural Development | 18-Jan-23 | | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 16 | INE556F16895 | Small Industries Development Bank Of India | 18-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 17 | INE237A165N1 | Kotak Mahindra Bank Ltd. | 20-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 18 | INE476A16UH5 | Canara Bank | 31-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 19 | INE237A169Q6 | Kotak Mahindra Bank Ltd. | 31-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 20 | INE556F16903 | Small Industries Development Bank Of India | 31-Jan-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 21 | INE476A16UC6 | Canara Bank | 3-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 22 | INE237A164P9 | Kotak Mahindra Bank Ltd. | 3-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 23 | INE261F16629 | National Bank for Agriculture & Rural Development | 3-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 24 | INE476A16UE2 | Canara Bank | 8-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 25 | INE261F16637 | National Bank for Agriculture & Rural Development | 8-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 26 | INE238A165Y7 | Axis Bank Ltd. | 10-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 27 | INE028A16CX9 | Bank of Baroda | 10-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 28 | INE040A16CV8 | HDFC Bank Ltd. | 10-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 29 | INE237A167N7 | Kotak Mahindra Bank Ltd. | 10-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 30 | INE476A16UI3 | Canara Bank | 13-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 31 | INE237A165P6 | Kotak Mahindra Bank Ltd. | 13-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 32 | INE238A169Z6 | Axis Bank Ltd. | 14-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 33 | INE028A16CO8 | Bank of Baroda | 14-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 34 | INE476A16UJ1 | Canara Bank | 14-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 35 | INE261F16645 | National Bank for Agriculture & Rural Development | 14-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 36 | INE556F16911 | Small Industries Development Bank Of India | 14-Feb-23 | | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 37 | INE556F16929 | Small Industries Development Bank Of India | 15-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 38 | INE261F16652 | National Bank for Agriculture & Rural Development | 16-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 39 | INE237A168N5 | Kotak Mahindra Bank Ltd. | 17-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 40 | INE261F16660 | National Bank for Agriculture & Rural Development | 17-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 41 | INE476A16TN5 | Canara Bank | 20-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 42 | INE556F16937 | Small Industries Development Bank Of India | 22-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 43 | INE476A16TM7 | Canara Bank | 24-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 44 | INE238AD6231 | Axis Bank Ltd. | 27-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 45 | INE238AD6066 | Axis Bank Ltd. | 28-Feb-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 46 | INE476A16SV0 | Canara Bank | 2-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 47 | INE238A167Y3 | Axis Bank Ltd. | 3-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 48 | INE556F16945 | Small Industries Development Bank Of India | 3-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 49 | INE040A16CX4 | HDFC Bank Ltd. | 6-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 50 | INE238A161Z3 | Axis Bank Ltd. | 7-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 51 | INE261F16678 | National Bank for Agriculture & Rural Development | 7-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 52 | INE238A162Z1 | Axis Bank Ltd. | 8-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 53 | INE238A163Z9 | Axis Bank Ltd. | 9-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 54 | INE476A16TR6 | Canara Bank | 10-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 55 | INE028A16DD9 | Bank of Baroda | 13-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 56 | INE476A16SX6 | Canara Bank | 14-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 57 | INE237A169N3 | Kotak Mahindra Bank Ltd. | 14-Mar-23 | | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 58 | INE476A16TS4 | Canara Bank | 17-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 59 | INE514E16BY0 | Export Import Bank Of India | 17-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 60 | INE476A16TT2 | Canara Bank | 21-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 61 | INE237A16000 | Kotak Mahindra Bank Ltd. | 21-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 62 | INE556F16952 | Small Industries Development Bank Of India | 23-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 63 | INE514E16BZ7 | Export Import Bank Of India | 24-Mar-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 64 | INE476A16TX4 | Canara Bank | 3-Apr-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 65 | INE028A16CV3 | Bank of Baroda | 10-Apr-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 66 | INE040A16DG7 | HDFC Bank Ltd. | 13-Apr-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 67 | INE237A16108 | Kotak Mahindra Bank Ltd. | 21-Apr-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 68 | INE237A16206 | Kotak Mahindra Bank Ltd. | 28-Apr-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 69 | INE028A16CW1 | Bank of Baroda | 5-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 70 | INE238AD6249 | Axis Bank Ltd. | 15-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 71 | INE476A16UM5 | Canara Bank | 15-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 72 | INE040A16DF9 | HDFC Bank Ltd. | 15-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 73 | INE237A163P1 | Kotak Mahindra Bank Ltd. | 15-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 74 | INE514E16BS2 | Export Import Bank Of India | 19-May-23 | | 0.68% |
| CRISIL upto 365 Day CD index-A | 75 | INE556F16960 | Small Industries Development Bank Of India | 30-May-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 76 | INE237A16402 | Kotak Mahindra Bank Ltd. | 31-May-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 77 | INE238AD6165 | Axis Bank Ltd. | 7-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 78 | INE556F16978 | Small Industries Development Bank Of India | 7-Jun-23 | - | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|-----------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 79 | INE028A16DB3 | Bank of Baroda | 9-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 80 | INE237A166O7 | Kotak Mahindra Bank Ltd. | 9-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 81 | INE476A16UK9 | Canara Bank | 12-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 82 | INE040A16DD4 | HDFC Bank Ltd. | 15-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 83 | INE238AD6017 | Axis Bank Ltd. | 16-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 84 | INE238AD6124 | Axis Bank Ltd. | 20-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 85 | INE514E16CA8 | Export Import Bank Of India | 20-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 86 | INE237A169O1 | Kotak Mahindra Bank Ltd. | 21-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 87 | INE238AD6181 | Axis Bank Ltd. | 22-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 88 | INE514E16CB6 | Export Import Bank Of India | 22-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 89 | INE237A162P3 | Kotak Mahindra Bank Ltd. | 26-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 90 | INE090A165Y4 | ICICI Bank Ltd. | 28-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 91 | INE238AD6223 | Axis Bank Ltd. | 30-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 92 | INE090A167X2 | ICICI Bank Ltd. | 30-Jun-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 93 | INE237A166P4 | Kotak Mahindra Bank Ltd. | 14-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 94 | INE040A16DH5 | HDFC Bank Ltd. | 17-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 95 | INE238AD6041 | Axis Bank Ltd. | 19-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 96 | INE090A164Y7 | ICICI Bank Ltd. | 19-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 97 | INE237A167Q0 | Kotak Mahindra Bank Ltd. | 19-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 98 | INE090A168X0 | ICICI Bank Ltd. | 25-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 99 | INE476A16TU0 | Canara Bank | 27-Jul-23 | - | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 100 | INE237A167P2 | Kotak Mahindra Bank Ltd. | 27-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 101 | INE090A160Y5 | ICICI Bank Ltd. | 31-Jul-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 102 | INE090A169X8 | ICICI Bank Ltd. | 7-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 103 | INE040A16DJ1 | HDFC Bank Ltd. | 11-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 104 | INE237A168P0 | Kotak Mahindra Bank Ltd. | 11-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 105 | INE040A16DI3 | HDFC Bank Ltd. | 14-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 106 | INE028A16CT7 | Bank of Baroda | 17-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 107 | INE514E16CC4 | Export Import Bank Of India | 17-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 108 | INE237A169P8 | Kotak Mahindra Bank Ltd. | 17-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 109 | INE476A16TV8 | Canara Bank | 18-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 110 | INE237A160Q5 | Kotak Mahindra Bank Ltd. | 18-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 111 | INE476A16TW6 | Canara Bank | 23-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 112 | INE514E16CD2 | Export Import Bank Of India | 29-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 113 | INE556F16986 | Small Industries Development Bank Of India | 29-Aug-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 114 | INE237A162Q1 | Kotak Mahindra Bank Ltd. | 1-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 115 | INE556F16994 | Small Industries Development Bank Of India | 1-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 116 | INE238AD6025 | Axis Bank Ltd. | 7-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 117 | INE237A164Q7 | Kotak Mahindra Bank Ltd. | 7-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 118 | INE237A163Q9 | Kotak Mahindra Bank Ltd. | 8-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 119 | INE090A161Y3 | ICICI Bank Ltd. | 11-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 120 | INE028A16DA5 | Bank of Baroda | 12-Sep-23 | - | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 121 | INE040A16DK9 | HDFC Bank Ltd. | 12-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 122 | INE237A165Q4 | Kotak Mahindra Bank Ltd. | 12-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 123 | INE556F16AA0 | Small Industries Development Bank Of India | 12-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 124 | INE062A16465 | State Bank of India | 12-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 125 | INE090A166Y2 | ICICI Bank Ltd. | 15-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 126 | INE237A166Q2 | Kotak Mahindra Bank Ltd. | 19-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 127 | INE090A162Y1 | ICICI Bank Ltd. | 29-Sep-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 128 | INE090A163Y9 | ICICI Bank Ltd. | 3-Oct-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 129 | INE238AD6090 | Axis Bank Ltd. | 6-Oct-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 130 | INE238AD6108 | Axis Bank Ltd. | 10-Oct-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 131 | INE040A16DM5 | HDFC Bank Ltd. | 17-Oct-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 132 | INE238AD6116 | Axis Bank Ltd. | 2-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 133 | INE040A16DN3 | HDFC Bank Ltd. | 2-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 134 | INE090A167Y0 | ICICI Bank Ltd. | 2-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 135 | INE237A168Q8 | Kotak Mahindra Bank Ltd. | 2-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 136 | INE237A160R3 | Kotak Mahindra Bank Ltd. | 15-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 137 | INE090A169Y6 | ICICI Bank Ltd. | 17-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 138 | INE556F16AB8 | Small Industries Development Bank Of India | 21-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 139 | INE028A16CZ4 | Bank of Baroda | 30-Nov-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 140 | INE238AD6207 | Axis Bank Ltd. | 5-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 141 | INE238AD6215 | Axis Bank Ltd. | 6-Dec-23 | - | 0.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-A | 142 | INE556F16AD4 | Small Industries Development Bank Of India | 6-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 143 | INE090A161Z0 | ICICI Bank Ltd. | 12-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 144 | INE237A161R1 | Kotak Mahindra Bank Ltd. | 13-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 145 | INE040A16DO1 | HDFC Bank Ltd. | 14-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 146 | INE476A16UL7 | Canara Bank | 15-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-A | 147 | INE028A16DC1 | Bank of Baroda | 20-Dec-23 | - | 0.68% |
| CRISIL upto 365 Day CD index-B | 1 | INE562A16LE8 | Indian Bank | 2-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 2 | INE692A16FL0 | Union Bank Of India | 2-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 3 | INE562A16KR2 | Indian Bank | 3-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 4 | INE562A16LC2 | Indian Bank | 5-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 5 | INE457A16ID9 | BANK OF MAHARASHTRA | 6-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 6 | INE171A16KG5 | Federal Bank Ltd. | 10-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 7 | INE092T16RH6 | IDFC First Bank Ltd. | 10-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 8 | INE562A16LF5 | Indian Bank | 10-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 9 | INE095A16O86 | IndusInd Bank Ltd. | 16-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 10 | INE692A16FM8 | Union Bank Of India | 16-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 11 | INE095A16O94 | IndusInd Bank Ltd. | 18-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 12 | INE562A16LB4 | Indian Bank | 19-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 13 | INE160A16MR1 | Punjab National Bank | 19-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 14 | INE092T16TB5 | IDFC First Bank Ltd. | 20-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 15 | INE095A16R34 | IndusInd Bank Ltd. | 20-Jan-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|----------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-B | 16 | INE692A16FN6 | Union Bank Of India | 20-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 17 | INE092T16TC3 | IDFC First Bank Ltd. | 23-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 18 | INE092T16TE9 | IDFC First Bank Ltd. | 25-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 19 | INE562A16LD0 | Indian Bank | 25-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 20 | INE160A16MT7 | Punjab National Bank | 25-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 21 | INE095A16O11 | IndusInd Bank Ltd. | 30-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 22 | INE171A16KL5 | Federal Bank Ltd. | 31-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 23 | INE562A16LH1 | Indian Bank | 31-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 24 | INE095A16O29 | IndusInd Bank Ltd. | 31-Jan-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 25 | INE457A16IK4 | BANK OF MAHARASHTRA | 1-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 26 | INE095A16R59 | IndusInd Bank Ltd. | 1-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 27 | INE949L16BE5 | AU Small Finance Bank Ltd. | 2-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 28 | INE095A16R42 | IndusInd Bank Ltd. | 2-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 29 | INE160A16MS9 | Punjab National Bank | 3-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 30 | INE949L16BF2 | AU Small Finance Bank Ltd. | 7-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 31 | INE949L16BG0 | AU Small Finance Bank Ltd. | 9-Feb-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 32 | INE457A16IE7 | BANK OF MAHARASHTRA | 10-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 33 | INE095A16P85 | IndusInd Bank Ltd. | 10-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 34 | INE171A16KB6 | Federal Bank Ltd. | 13-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 35 | INE092T16TI0 | IDFC First Bank Ltd. | 13-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 36 | INE949L16BH8 | AU Small Finance Bank Ltd. | 14-Feb-23 | | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|----------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CD index-B | 37 | INE092T16TK6 | IDFC First Bank Ltd. | 15-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 38 | INE562A16LI9 | Indian Bank | 15-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 39 | INE092T16TL4 | IDFC First Bank Ltd. | 16-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 40 | INE171A16KK7 | Federal Bank Ltd. | 20-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 41 | INE092T16RN4 | IDFC First Bank Ltd. | 20-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 42 | INE092T16RO2 | IDFC First Bank Ltd. | 21-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 43 | INE457A16IG2 | BANK OF MAHARASHTRA | 23-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 44 | INE160A16MU5 | Punjab National Bank | 24-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 45 | INE160A16MX9 | Punjab National Bank | 28-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 46 | INE692A16FO4 | Union Bank Of India | 28-Feb-23 | | 1.14% |
| CRISIL upto 365 Day CD index-B | 47 | INE949L16BI6 | AU Small Finance Bank Ltd. | 1-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 48 | INE949L16BK2 | AU Small Finance Bank Ltd. | 2-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 49 | INE092T16TO8 | IDFC First Bank Ltd. | 3-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 50 | INE692A16FP1 | Union Bank Of India | 3-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 51 | INE562A16LG3 | Indian Bank | 6-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 52 | INE095A16O60 | IndusInd Bank Ltd. | 6-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 53 | INE457A16IL2 | BANK OF MAHARASHTRA | 8-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 54 | INE457A16IH0 | BANK OF MAHARASHTRA | 13-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 55 | INE092T16TS9 | IDFC First Bank Ltd. | 13-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 56 | INE545U16384 | Bandhan Bank Ltd. | 15-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 57 | INE095A16O78 | IndusInd Bank Ltd. | 15-Mar-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CD index-B | 58 | INE692A16FR7 | Union Bank Of India | 15-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 59 | INE949L16BO4 | AU Small Finance Bank Ltd. | 23-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 60 | INE092T16TM2 | IDFC First Bank Ltd. | 24-Mar-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 61 | INE095A16P77 | IndusInd Bank Ltd. | 13-Apr-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 62 | INE457A16I18 | BANK OF MAHARASHTRA | 17-Apr-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 63 | INE095A16Q01 | IndusInd Bank Ltd. | 26-Apr-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 64 | INE095A16Q19 | IndusInd Bank Ltd. | 28-Apr-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 65 | INE171A16KE0 | Federal Bank Ltd. | 15-May-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 66 | INE457A16IF4 | BANK OF MAHARASHTRA | 23-May-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 67 | INE095A16Q27 | IndusInd Bank Ltd. | 26-May-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 68 | INE095A16P93 | IndusInd Bank Ltd. | 31-May-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 69 | INE092T16SR3 | IDFC First Bank Ltd. | 18-Jul-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 70 | INE171A16KD2 | Federal Bank Ltd. | 17-Aug-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 71 | INE092T16SS1 | IDFC First Bank Ltd. | 24-Aug-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 72 | INE160A16MM2 | Punjab National Bank | 24-Aug-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 73 | INE092T16ST9 | IDFC First Bank Ltd. | 25-Aug-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 74 | INE095A16Q35 | IndusInd Bank Ltd. | 5-Sep-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 75 | INE171A16KF7 | Federal Bank Ltd. | 7-Sep-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 76 | INE160A16MO8 | Punjab National Bank | 7-Sep-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 77 | INE545U16418 | Bandhan Bank Ltd. | 12-Sep-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 78 | INE171A16KH3 | Federal Bank Ltd. | 13-Sep-23 | - | 1.14% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CD index-B | 79 | INE545U16426 | Bandhan Bank Ltd. | 29-Sep-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 80 | INE095A16Q76 | IndusInd Bank Ltd. | 5-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 81 | INE095A16Q84 | IndusInd Bank Ltd. | 9-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 82 | INE095A16R00 | IndusInd Bank Ltd. | 11-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 83 | INE095A16Q92 | IndusInd Bank Ltd. | 12-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 84 | INE095A16R26 | IndusInd Bank Ltd. | 18-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 85 | INE171A16K11 | Federal Bank Ltd. | 23-Oct-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 86 | INE171A16KJ9 | Federal Bank Ltd. | 13-Nov-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 87 | INE095A16R83 | IndusInd Bank Ltd. | 15-Nov-23 | - | 1.14% |
| CRISIL upto 365 Day CD index-B | 88 | INE692A16FS5 | Union Bank Of India | 20-Dec-23 | - | 1.14% |
| CRISIL upto 365 Day CD Index-C | 1 | INE608A16PM3 | Punjab & Sind Bank | 2-Jan-23 | - | 5.56% |
| CRISIL upto 365 Day CD Index-C | 2 | INE608A16PK7 | Punjab & Sind Bank | 16-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 3 | INE608A16PN1 | Punjab & Sind Bank | 31-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 4 | INE976G16MU1 | RBL Bank Ltd. | 3-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 5 | INE976G16MY3 | RBL Bank Ltd. | 10-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 6 | INE976G16NA1 | RBL Bank Ltd. | 16-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 7 | INE976G16NB9 | RBL Bank Ltd. | 23-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 8 | INE551W16BA4 | Ujjivan Small Finance Bank Ltd. | 20-Jan-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 9 | INE735W16395 | Utkarsh Small Finance Bank Ltd. | 22-Feb-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 10 | INE614B16719 | Karnataka Bank Ltd. | 15-Mar-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 11 | INE07PX16301 | Sbm Bank (India) Ltd. | 8-Mar-23 | | 5.56% |

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| CRISIL upto 365 Day CD Index-C | 12 | INE168A16MH5 | The Jammu & Kashmir Bank Ltd. | 17-Mar-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 13 | INE691A16LC9 | UCO Bank | 15-Mar-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 14 | INE735W16478 | Utkarsh Small Finance Bank Ltd. | 10-Mar-23 | | 5.56% |
| CRISIL upto 365 Day CD Index-C | 15 | INE551W16AM1 | Ujjivan Small Finance Bank Ltd. | 13-Apr-23 | - | 5.56% |
| CRISIL upto 365 Day CD Index-C | 16 | INE735W16437 | Utkarsh Small Finance Bank Ltd. | 12-Apr-23 | - | 5.56% |
| CRISIL upto 365 Day CD Index-C | 17 | INE07PX16319 | Sbm Bank (India) Ltd. | 21-Jun-23 | - | 5.56% |
| CRISIL upto 365 Day CD Index-C | 18 | INE735W16486 | Utkarsh Small Finance Bank Ltd. | 26-Sep-23 | - | 5.56% |
| CRISIL upto 365 Day CP Index-A | 1 | INE860H14W01 | Aditya Birla Finance Ltd. | 3-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 2 | INE860H14W19 | Aditya Birla Finance Ltd. | 6-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 3 | INE860H14Y74 | Aditya Birla Finance Ltd. | 12-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 4 | INE860H14Y90 | Aditya Birla Finance Ltd. | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 5 | INE831R14CK2 | Aditya Birla Housing Finance Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 6 | INE891K14LT3 | Axis Finance Ltd. | 13-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 7 | INE110O14815 | Axis Securities Ltd. | 5-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 8 | INE110O14757 | Axis Securities Ltd. | 24-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 9 | INE296A14TW3 | Bajaj Finance Ltd. | 12-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 10 | INE296A14TV5 | Bajaj Finance Ltd. | 13-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 11 | INE296A14TU7 | Bajaj Finance Ltd. | 16-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 12 | INE296A14TT9 | Bajaj Finance Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 13 | INE01C314312 | Bajaj Financial Securities Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 14 | INE377Y14AC3 | Bajaj Housing Finance Ltd. | 9-Jan-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 15 | INE377Y14AD1 | Bajaj Housing Finance Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 16 | INE377Y14AE9 | Bajaj Housing Finance Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 17 | INE704I14GH7 | Barclays Investments & Loans (India) Pvt. Ltd. | 13-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 18 | INE704I14GC8 | Barclays Investments & Loans (India) Pvt. Ltd. | 16-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 19 | INE027214316 | Bob Financial Solutions Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 20 | INE514E14QN6 | Export Import Bank Of India | 6-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 21 | INE790I14CI3 | HSBC InvestDirect Financial Services (India) Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 22 | INE700G14DI4 | Hdfc Securities Ltd. | 5-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 23 | INE700G14DP9 | Hdfc Securities Ltd. | 10-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 24 | INE700G14DQ7 | Hdfc Securities Ltd. | 16-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 25 | INE700G14DH6 | Hdfc Securities Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 26 | INE700G14DL8 | Hdfc Securities Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 27 | INE700G14DM6 | Hdfc Securities Ltd. | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 28 | INE094A14JN2 | Hindustan Petroleum Corporation Ltd. | 13-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 29 | INE094A14JL6 | Hindustan Petroleum Corporation Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 30 | INE094A14JM4 | Hindustan Petroleum Corporation Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 31 | INE267A14499 | Hindustan Zinc Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 32 | INE001A14YK2 | Housing Development Finance Corporation Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 33 | INE001A14YJ4 | Housing Development Finance Corporation Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 34 | INE071G14EH0 | ICICI Home Finance Co. Ltd. | 10-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 35 | INE071G14EE7 | ICICI Home Finance Co. Ltd. | 16-Jan-23 | - | 0.30% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-A | 36 | INE071G14E18 | ICICI Home Finance Co. Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 37 | INE763G14NO9 | ICICI Securities Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 38 | INE763G14NN1 | ICICI Securities Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 39 | INE763G14NL5 | ICICI Securities Ltd. | 24-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 40 | INE936D14253 | Jamnagar Utilities & Power Pvt. Ltd. | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 41 | INE975F14WY1 | Kotak Mahindra Investments Ltd. | 18-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 42 | INE916D14OZ3 | Kotak Mahindra Prime Ltd. | 5-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 43 | INE028E14KX9 | Kotak Securities Ltd. | 5-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 44 | INE028E14KZ4 | Kotak Securities Ltd. | 20-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 45 | INE028E14LA5 | Kotak Securities Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 46 | INE027E14MF4 | L&T Finance Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 47 | INE027E14NT3 | L&T Finance Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 48 | INE128M14225 | L&T Metro Rail (Hyderabad) Ltd. | 9-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 49 | INE128M14258 | L&T Metro Rail (Hyderabad) Ltd. | 11-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 50 | INE128M14217 | L&T Metro Rail (Hyderabad) Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 51 | INE128M14233 | L&T Metro Rail (Hyderabad) Ltd. | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 52 | INE115A14DX7 | LIC Housing Finance Ltd. | 11-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 53 | INE115A14DO6 | LIC Housing Finance Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 54 | INE018A14IZ7 | Larsen & Toubro Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 55 | INE018A14JB6 | Larsen & Toubro Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 56 | INE733E14AQ9 | NTPC | 6-Jan-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 57 | INE261F14JE5 | National Bank for Agriculture & Rural Development | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 58 | INE870H14OX9 | Network 18 Media & Invst. Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 59 | INE870H14OW1 | Network 18 Media & Invst. Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 60 | INE116F14133 | Panatone Finvest Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 61 | INE110L14RH8 | Reliance Jio Infocomm Ltd. | 23-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 62 | INE110L14RJ4 | Reliance Jio Infocomm Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 63 | INE110L14RI6 | Reliance Jio Infocomm Ltd. | 27-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 64 | INE110L14RG0 | Reliance Jio Infocomm Ltd. | 24-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 65 | INE929O14826 | Reliance Retail Ventures Ltd. | 2-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 66 | INE929O14818 | Reliance Retail Ventures Ltd. | 5-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 67 | INE929O14859 | Reliance Retail Ventures Ltd. | 23-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 68 | INE929O14842 | Reliance Retail Ventures Ltd. | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 69 | INE929O14834 | Reliance Retail Ventures Ltd. | 18-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 70 | INE550X14961 | Sharekhan Financial Services Pvt. Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 71 | INE556F14IM3 | Small Industries Development Bank Of India | 2-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 72 | INE556F14IN1 | Small Industries Development Bank Of India | 31-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 73 | INE403G14PC2 | Standard Chartered Capital Ltd. | 17-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 74 | INE403G14PH1 | Standard Chartered Capital Ltd. | 24-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 75 | INE660A14WU8 | Sundaram Finance Ltd. | 12-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 76 | INE886H14HS9 | TV18 Broadcast Ltd. | 25-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 77 | INE886H14HT7 | TV18 Broadcast Ltd. | 27-Jan-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 78 | INE306N14UB5 | Tata Capital Financial Services Ltd. | 4-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 79 | INE306N14VF4 | Tata Capital Financial Services Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 80 | INE976I14NG9 | Tata Capital Ltd. | 30-Jan-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 81 | INE704I14GM7 | Barclays Investments & Loans (India) Pvt. Ltd. | 10-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 82 | INE001A14ZU8 | Housing Development Finance Corporation Ltd. | 28-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 83 | INE001A14ZV6 | Housing Development Finance Corporation Ltd. | 5-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 84 | INE763G14NQ4 | ICICI Securities Ltd. | 14-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 85 | INE763G14NT8 | ICICI Securities Ltd. | 15-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 86 | INE763G14NP6 | ICICI Securities Ltd. | 2-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 87 | INE975F14XS1 | Kotak Mahindra Investments Ltd. | 21-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 88 | INE975F14XV5 | Kotak Mahindra Investments Ltd. | 11-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 89 | INE027E14NW7 | L&T Finance Ltd. | 30-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 90 | INE027E14NY3 | L&T Finance Ltd. | 4-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 91 | INE550X14AA1 | Sharekhan Financial Services Pvt. Ltd. | 12-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 92 | INE211H14500 | Sharekhan Ltd. | 14-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 93 | INE403G14QG1 | Standard Chartered Capital Ltd. | 14-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 94 | INE660A14WX2 | Sundaram Finance Ltd. | 8-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 95 | INE306N14VB3 | Tata Capital Financial Services Ltd. | 10-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 96 | INE306N14VC1 | Tata Capital Financial Services Ltd. | 21-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 97 | INE976I14NK1 | Tata Capital Ltd. | 15-Dec-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 98 | INE860H14W27 | Aditya Birla Finance 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 | 99 | INE860H14Z32 | Aditya Birla Finance Ltd. | 2-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 100 | INE860H14Z24 | Aditya Birla Finance Ltd. | 27-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 101 | INE891K14LI6 | Axis Finance Ltd. | 9-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 102 | INE891K14LU1 | Axis Finance Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 103 | INE110O14823 | Axis Securities Ltd. | 10-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 104 | INE110O14849 | Axis Securities Ltd. | 20-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 105 | INE110O14864 | Axis Securities Ltd. | 24-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 106 | INE01C314320 | Bajaj Financial Securities Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 107 | INE377Y14967 | Bajaj Housing Finance Ltd. | 17-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 108 | INE704I14GK1 | Barclays Investments & Loans (India) Pvt. Ltd. | 8-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 109 | INE704I14GI5 | Barclays Investments & Loans (India) Pvt. Ltd. | 10-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 110 | INE704I14GL9 | Barclays Investments & Loans (India) Pvt. Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 111 | INE027214332 | Bob Financial Solutions Ltd. | 20-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 112 | INE144H14FC1 | Deutsche Investments India Pvt. Ltd. | 7-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 113 | INE144H14FH0 | Deutsche Investments India Pvt. Ltd. | 8-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 114 | INE144H14FF4 | Deutsche Investments India Pvt. Ltd. | 24-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 115 | INE514E14QR7 | Export Import Bank Of India | 13-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 116 | INE514E14QS5 | Export Import Bank Of India | 3-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 117 | INE514E14QT3 | Export Import Bank Of India | 1-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 118 | INE535H14IH3 | Fullerton India Credit Co. Ltd. | 17-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 119 | INE790I14CK9 | HSBC InvestDirect Financial Services (India) Ltd. | 6-Feb-23 | - | 0.30% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-A | 120 | INE790I14CG7 | HSBC InvestDirect Financial Services (India) Ltd. | 3-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 121 | INE700G14AZ4 | Hdfc Securities Ltd. | 2-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 122 | INE700G14DN4 | Hdfc Securities Ltd. | 7-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 123 | INE700G14DT1 | Hdfc Securities Ltd. | 27-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 124 | INE700G14DU9 | Hdfc Securities Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 125 | INE267A14481 | Hindustan Zinc Ltd. | 3-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 126 | INE001A14ZS2 | Housing Development Finance Corporation Ltd. | 24-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 127 | INE001A14YI6 | Housing Development Finance Corporation Ltd. | 3-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 128 | INE001A14ZT0 | Housing Development Finance Corporation Ltd. | 23-Nov-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 129 | INE763G14LV8 | ICICI Securities Ltd. | 8-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 130 | INE763G14NV4 | ICICI Securities Ltd. | 13-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 131 | INE763G14NZ5 | ICICI Securities Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 132 | INE936D14261 | Jamnagar Utilities & Power Pvt. Ltd. | 20-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 133 | INE975F14WZ8 | Kotak Mahindra Investments Ltd. | 22-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 134 | INE028E14LC1 | Kotak Securities Ltd. | 6-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 135 | INE028E14KP5 | Kotak Securities Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 136 | INE028E14LB3 | Kotak Securities Ltd. | 20-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 137 | INE027E14NR7 | L&T Finance Ltd. | 9-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 138 | INE027E14MK4 | L&T Finance Ltd. | 21-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 139 | INE027E14ML2 | L&T Finance Ltd. | 1-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 140 | INE128M14274 | L&T Metro Rail (Hyderabad) Ltd. | 10-Feb-23 | - | 0.30% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-A | 141 | INE128M14266 | L&T Metro Rail (Hyderabad) Ltd. | 17-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 142 | INE115A14DS7 | LIC Housing Finance Ltd. | 22-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 143 | INE018A14JD2 | Larsen & Toubro Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 144 | INE018A14JE0 | Larsen & Toubro Ltd. | 10-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 145 | INE261F14JF2 | National Bank for Agriculture & Rural Development | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 146 | INE870H14OY7 | Network 18 Media & Invst. Ltd. | 6-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 147 | INE870H14OZ4 | Network 18 Media & Invst. Ltd. | 8-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 148 | INE870H14PF3 | Network 18 Media & Invst. Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 149 | INE110L14RN6 | Reliance Jio Infocomm Ltd. | 1-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 150 | INE110L14RM8 | Reliance Jio Infocomm Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 151 | INE929O14875 | Reliance Retail Ventures Ltd. | 10-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 152 | INE929O14883 | Reliance Retail Ventures Ltd. | 15-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 153 | INE929O14891 | Reliance Retail Ventures Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 154 | INE550X14979 | Sharekhan Financial Services Pvt. Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 155 | INE550X14995 | Sharekhan Financial Services Pvt. Ltd. | 3-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 156 | INE550X14987 | Sharekhan Financial Services Pvt. Ltd. | 1-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 157 | INE211H14450 | Sharekhan Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 158 | INE211H14476 | Sharekhan Ltd. | 3-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 159 | INE211H14492 | Sharekhan Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 160 | INE941D14311 | Sikka Ports & Terminals Ltd. | 13-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 161 | INE941D14303 | Sikka Ports & Terminals Ltd. | 6-Feb-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 162 | INE556F14IO9 | Small Industries Development Bank Of India | 9-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 163 | INE556F14IE0 | Small Industries Development Bank Of India | 27-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 164 | INE403G14PG3 | Standard Chartered Capital Ltd. | 8-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 165 | INE403G14PJ7 | Standard Chartered Capital Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 166 | INE660A14WV6 | Sundaram Finance Ltd. | 2-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 167 | INE886H14HU5 | TV18 Broadcast Ltd. | 6-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 168 | INE886H14HV3 | TV18 Broadcast Ltd. | 10-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 169 | INE886H14HW1 | TV18 Broadcast Ltd. | 23-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 170 | INE306N14UE9 | Tata Capital Financial Services Ltd. | 14-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 171 | INE306N14VD9 | Tata Capital Financial Services Ltd. | 24-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 172 | INE033L14MG5 | Tata Capital Housing Finance Ltd. | 2-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 173 | INE976I14NI5 | Tata Capital Ltd. | 28-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 174 | INE481G14DR2 | Ultratech Cement Ltd. | 17-Feb-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 175 | INE110O14880 | Axis Securities Ltd. | 15-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 176 | INE296A14UB5 | Bajaj Finance Ltd. | 10-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 177 | INE01C314247 | Bajaj Financial Securities Ltd. | 20-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 178 | INE01C314262 | Bajaj Financial Securities Ltd. | 24-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 179 | INE01C314254 | Bajaj Financial Securities Ltd. | 29-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 180 | INE704I14GG9 | Barclays Investments & Loans (India) Pvt. Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 181 | INE704I14GD6 | Barclays Investments & Loans (India) Pvt. Ltd. | 7-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 182 | INE704I14GE4 | Barclays Investments & Loans (India) Pvt. Ltd. | 14-Mar-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 183 | INE144H14FI8 | Deutsche Investments India Pvt. Ltd. | 17-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 184 | INE535H14II1 | Fullerton India Credit Co. Ltd. | 20-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 185 | INE756I14CX3 | HDB Financial Services Ltd. | 17-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 186 | INE790I14CF9 | HSBC InvestDirect Financial Services (India) Ltd. | 7-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 187 | INE790I14CM5 | HSBC InvestDirect Financial Services (India) Ltd. | 9-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 188 | INE700G14DY1 | Hdfc Securities Ltd. | 13-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 189 | INE071G14EJ6 | ICICI Home Finance Co. Ltd. | 14-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 190 | INE763G14NX0 | ICICI Securities Ltd. | 10-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 191 | INE763G14LY2 | ICICI Securities Ltd. | 16-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 192 | INE763G14NI1 | ICICI Securities Ltd. | 17-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 193 | INE975F14XB7 | Kotak Mahindra Investments Ltd. | 15-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 194 | INE975F14XD3 | Kotak Mahindra Investments Ltd. | 24-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 195 | INE975F14XR3 | Kotak Mahindra Investments Ltd. | 3-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 196 | INE916D141C0 | Kotak Mahindra Prime Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 197 | INE916D141N7 | Kotak Mahindra Prime Ltd. | 27-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 198 | INE916D141S6 | Kotak Mahindra Prime Ltd. | 3-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 199 | INE028E14LE7 | Kotak Securities Ltd. | 16-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 200 | INE027E14MM0 | L&T Finance Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 201 | INE027E14MN8 | L&T Finance Ltd. | 20-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 202 | INE115A14DV1 | LIC Housing Finance Ltd. | 13-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 203 | INE733E14BJ2 | NTPC | 14-Mar-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 204 | INE870H14NW3 | Network 18 Media & Invst. Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 205 | INE870H14PB2 | Network 18 Media & Invst. Ltd. | 13-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 206 | INE870H14PE6 | Network 18 Media & Invst. Ltd. | 14-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 207 | INE110L14RLO | Reliance Jio Infocomm Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 208 | INE929O14925 | Reliance Retail Ventures Ltd. | 13-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 209 | INE018E14PIO | SBI Cards & Payment Services Ltd. | 23-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 210 | INE550X14953 | Sharekhan Financial Services Pvt. Ltd. | 15-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 211 | INE211H14419 | Sharekhan Ltd. | 7-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 212 | INE556F14IG5 | Small Industries Development Bank Of India | 10-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 213 | INE556F14II1 | Small Industries Development Bank Of India | 20-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 214 | INE403G14QB2 | Standard Chartered Capital Ltd. | 10-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 215 | INE403G14PI9 | Standard Chartered Capital Ltd. | 21-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 216 | INE403G14QH9 | Standard Chartered Capital Ltd. | 9-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 217 | INE660A14WP8 | Sundaram Finance Ltd. | 23-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 218 | INE660A14WQ6 | Sundaram Finance Ltd. | 28-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 219 | INE886H14HF6 | TV18 Broadcast Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 220 | INE886H14HG4 | TV18 Broadcast Ltd. | 7-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 221 | INE886H14HX9 | TV18 Broadcast Ltd. | 13-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 222 | INE306N14UH2 | Tata Capital Financial Services Ltd. | 15-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 223 | INE306N14UI0 | Tata Capital Financial Services Ltd. | 24-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 224 | INE976I14NE4 | Tata Capital Ltd. | 21-Mar-23 | - | 0.30% |

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| CRISIL upto 365 Day CP Index-A | 225 | INE976I14NJ3 | Tata Capital Ltd. | 7-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 226 | INE857Q14998 | Tata Cleantech Capital Ltd. | 6-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 227 | INE481G14DT8 | Ultratech Cement Ltd. | 17-Mar-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 228 | INE860H14Y82 | Aditya Birla Finance Ltd. | 2-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 229 | INE296A14TC5 | Bajaj Finance Ltd. | 28-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 230 | INE377Y14983 | Bajaj Housing Finance Ltd. | 25-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 231 | INE704I14GN5 | Barclays Investments & Loans (India) Pvt. Ltd. | 16-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 232 | INE790I14CL7 | HSBC InvestDirect Financial Services (India) Ltd. | 17-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 233 | INE001A14YR7 | Housing Development Finance Corporation Ltd. | 26-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 234 | INE00V214080 | John Deere Financial India Pvt. Ltd. | 12-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 235 | INE975F14XM4 | Kotak Mahindra Investments Ltd. | 4-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 236 | INE916D141D8 | Kotak Mahindra Prime Ltd. | 5-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 237 | INE916D141F3 | Kotak Mahindra Prime Ltd. | 5-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 238 | INE027E14NS5 | L&T Finance Ltd. | 13-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 239 | INE027E14MS7 | L&T Finance Ltd. | 21-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 240 | INE027E14NG0 | L&T Finance Ltd. | 4-May-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 | INE733E14AZ0 | NTPC | 4-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 243 | INE403G14PU4 | Standard Chartered Capital Ltd. | 7-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 244 | INE403G14QC0 | Standard Chartered Capital Ltd. | 12-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 245 | INE403G14QD8 | Standard Chartered Capital Ltd. | 13-Apr-23 | - | 0.30% |

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|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-A | 246 | INE403G14PW0 | Standard Chartered Capital Ltd. | 12-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 247 | INE692Q14AR9 | Toyota Financial Services India Ltd. | 27-Apr-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 248 | INE860H14Z08 | Aditya Birla Finance Ltd. | 31-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 249 | INE860H14Z40 | Aditya Birla Finance Ltd. | 7-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 250 | INE296A14TY9 | Bajaj Finance Ltd. | 29-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 251 | INE296A14TG6 | Bajaj Finance Ltd. | 22-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 252 | INE296A14TH4 | Bajaj Finance Ltd. | 23-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 253 | INE296A14TX1 | Bajaj Finance Ltd. | 23-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 254 | INE704I14GJ3 | Barclays Investments & Loans (India) Pvt. Ltd. | 30-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 255 | INE704I14GP0 | Barclays Investments & Loans (India) Pvt. Ltd. | 2-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 256 | INE704I14GQ8 | Barclays Investments & Loans (India) Pvt. Ltd. | 7-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 257 | INE535H14IJ9 | Fullerton India Credit Co. Ltd. | 23-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 258 | INE001A14YV9 | Housing Development Finance Corporation Ltd. | 17-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 259 | INE001A14YW7 | Housing Development Finance Corporation Ltd. | 18-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 260 | INE001A14ZC6 | Housing Development Finance Corporation Ltd. | 15-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 261 | INE001A14ZD4 | Housing Development Finance Corporation Ltd. | 20-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 262 | INE001A14ZB8 | Housing Development Finance Corporation Ltd. | 27-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 263 | INE975F14XG6 | Kotak Mahindra Investments Ltd. | 28-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 264 | INE975F14XU7 | Kotak Mahindra Investments Ltd. | 12-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 265 | INE916D141H9 | Kotak Mahindra Prime Ltd. | 5-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 266 | INE916D141K3 | Kotak Mahindra Prime Ltd. | 5-Jul-23 | - | 0.30% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-A | 267 | INE027E14MY5 | L&T Finance Ltd. | 5-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 268 | INE027E14NX5 | L&T Finance Ltd. | 9-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 269 | INE027E14NH8 | L&T Finance Ltd. | 12-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 270 | INE027E14NA3 | L&T Finance Ltd. | 19-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 271 | INE027E14NB1 | L&T Finance Ltd. | 23-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 272 | INE027E14NE5 | L&T Finance Ltd. | 5-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 273 | INE027E14NU1 | L&T Finance Ltd. | 26-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 274 | INE115A14DZ2 | LIC Housing Finance Ltd. | 31-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 275 | INE115A14DT5 | LIC Housing Finance Ltd. | 20-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 276 | INE403G14PT6 | Standard Chartered Capital Ltd. | 19-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 277 | INE403G14PX8 | Standard Chartered Capital Ltd. | 26-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 278 | INE403G14QA4 | Standard Chartered Capital Ltd. | 9-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 279 | INE403G14PZ3 | Standard Chartered Capital Ltd. | 15-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 280 | INE403G14QI7 | Standard Chartered Capital Ltd. | 6-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 281 | INE660A14WR4 | Sundaram Finance Ltd. | 31-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 282 | INE660A14WS2 | Sundaram Finance Ltd. | 23-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 283 | INE306N14VE7 | Tata Capital Financial Services Ltd. | 29-May-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 284 | INE306N14UL4 | Tata Capital Financial Services Ltd. | 27-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 285 | INE033L14MC4 | Tata Capital Housing Finance Ltd. | 20-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 286 | INE976I14NF1 | Tata Capital Ltd. | 13-Jun-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 287 | 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 | 288 | INE857Q14915 | Tata Cleantech Capital Ltd. | 23-May-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 | INE535H14IK7 | Fullerton India Credit Co. Ltd. | 14-Jul-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 | INE001A14ZE2 | Housing Development Finance Corporation Ltd. | 25-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 299 | INE001A14ZH5 | Housing Development Finance Corporation Ltd. | 11-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 300 | INE001A14ZI3 | Housing Development Finance Corporation Ltd. | 25-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 301 | INE001A14ZJ1 | Housing Development Finance Corporation Ltd. | 29-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 302 | INE001A14ZK9 | Housing Development Finance Corporation Ltd. | 30-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 303 | INE001A14ZM5 | Housing Development Finance Corporation Ltd. | 11-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 304 | INE001A14ZL7 | Housing Development Finance Corporation Ltd. | 28-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 305 | INE001A14ZN3 | Housing Development Finance Corporation Ltd. | 12-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 306 | INE001A14ZR4 | Housing Development Finance Corporation Ltd. | 13-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 307 | INE001A14ZQ6 | Housing Development Finance Corporation Ltd. | 18-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 308 | INE763G14ND2 | ICICI Securities Ltd. | 5-Sep-23 | - | 0.30% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-A | 309 | INE975F14XW3 | Kotak Mahindra Investments Ltd. | 24-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 310 | INE916D141J5 | Kotak Mahindra Prime Ltd. | 7-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 311 | INE916D141P2 | Kotak Mahindra Prime Ltd. | 22-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 312 | INE916D141Q0 | Kotak Mahindra Prime Ltd. | 5-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 313 | INE027E14NF2 | L&T Finance Ltd. | 14-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 314 | INE115A14DU3 | LIC Housing Finance Ltd. | 11-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 315 | INE115A14DW9 | LIC Housing Finance Ltd. | 12-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 316 | INE115A14EA3 | LIC Housing Finance Ltd. | 12-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 317 | INE733E14BI4 | NTPC | 10-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 318 | INE116F14141 | Panatone Finvest Ltd. | 25-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 319 | INE110L14RD7 | Reliance Jio Infocomm Ltd. | 29-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 320 | INE843N14011 | Simto investment company Ltd. | 31-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 321 | INE843N14029 | Simto investment company Ltd. | 31-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 322 | INE843N14037 | Simto investment company Ltd. | 29-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 323 | INE843N14045 | Simto investment company Ltd. | 27-Oct-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 324 | INE403G14QF3 | Standard Chartered Capital Ltd. | 8-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 325 | INE403G14QE6 | Standard Chartered Capital Ltd. | 15-Sep-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 326 | INE660A14WW4 | Sundaram Finance Ltd. | 7-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 327 | INE306N14UQ3 | Tata Capital Financial Services Ltd. | 21-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 328 | INE306N14UU5 | Tata Capital Financial Services Ltd. | 30-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 329 | INE306N14UV3 | Tata Capital Financial Services 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 | 330 | INE306N14VA5 | Tata Capital Financial Services Ltd. | 20-Oct-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 | INE857Q14949 | Tata Cleantech Capital Ltd. | 14-Jul-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 333 | INE857Q14956 | Tata Cleantech Capital Ltd. | 8-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-A | 334 | INE857Q14972 | Tata Cleantech Capital Ltd. | 30-Aug-23 | - | 0.30% |
| CRISIL upto 365 Day CP Index-B | 1 | INE472A14MS3 | Blue Star Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 2 | INE477A14BU1 | CanFin Homes Ltd. | 10-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 3 | INE015Y14344 | Carat Lane Trading Pvt. Ltd. | 17-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 4 | INE482A14BH8 | Ceat Ltd. | 13-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 5 | INE055A14JF9 | Century Textiles & Industries Ltd. | 4-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 6 | INE055A14JG7 | Century Textiles & Industries Ltd. | 12-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 7 | INE121A14UI0 | Cholamandalam Investment & Finance Co. Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 8 | INE121A14UJ8 | Cholamandalam Investment & Finance Co. Ltd. | 13-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 9 | INE121A14UH2 | Cholamandalam Investment & Finance Co. Ltd. | 18-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 10 | INE121A14UN0 | Cholamandalam Investment & Finance Co. Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 11 | INE755K14EM0 | Dalmia Cement (Bharat) Ltd. | 19-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 12 | INE755K14EN8 | Dalmia Cement (Bharat) Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 13 | INE289B14ID9 | Gic Housing Finance Ltd. | 13-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 14 | INE289B14IE7 | Gic Housing Finance Ltd. | 20-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 15 | INE982D14AJ9 | Godrej & Boyce Manufacturing Co. Ltd. | 20-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 16 | INE850D14NM5 | Godrej Agrovet Ltd. | 23-Jan-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|-------------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 17 | INE850D14NI3 | Godrej Agrovet Ltd. | 27-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 18 | INE850D14NH5 | Godrej Agrovet Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 19 | INE233A14WI9 | Godrej Industries Ltd. | 5-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 20 | INE233A14WJ7 | Godrej Industries Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 21 | INE233A14WK5 | Godrej Industries Ltd. | 11-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 22 | INE233A14WQ2 | Godrej Industries Ltd. | 25-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 23 | INE233A14WS8 | Godrej Industries Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 24 | INE233A14WO7 | Godrej Industries Ltd. | 20-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 25 | INE484J14PF9 | Godrej Properties Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 26 | INE484J14PE2 | Godrej Properties Ltd. | 12-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 27 | INE957N14FK7 | Hero Fincorp Ltd. | 6-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 28 | INE957N14FM3 | Hero Fincorp Ltd. | 12-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 29 | INE957N14GK5 | Hero Fincorp Ltd. | 17-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 30 | INE871K14323 | Hindustan Media Ventures Ltd. | 2-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 31 | INE501G14CR9 | Ht Media Ltd. | 10-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 32 | INE248U14KL4 | IIFL Wealth Prime Ltd. | 2-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 33 | INE248U14LF4 | IIFL Wealth Prime Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 34 | INE248U14LY5 | IIFL Wealth Prime Ltd. | 10-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 35 | INE248U14LI8 | IIFL Wealth Prime Ltd. | 12-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 36 | INE248U14LK4 | IIFL Wealth Prime Ltd. | 17-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 37 | INE248U14MB1 | IIFL Wealth Prime Ltd. | 25-Jan-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 38 | INE248U14LS7 | IIFL Wealth Prime Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 39 | INE248U14ME5 | IIFL Wealth Prime Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 40 | INE466L14BK2 | lifl Wealth Management Ltd. | 19-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 41 | INE466L14BE5 | lifl Wealth Management Ltd. | 27-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 42 | INE466L14BF2 | lifl Wealth Management Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 43 | INE121J14218 | Indus Towers Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 44 | INE012I14NO7 | JM Financial Services Pvt. Ltd. | 6-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 45 | INE012I14NP4 | JM Financial Services Pvt. Ltd. | 24-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 46 | INE012I14NQ2 | JM Financial Services Pvt. Ltd. | 27-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 47 | INE012I14NR0 | JM Financial Services Pvt. Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 48 | INE824H14JK3 | Julius Baer Capital (India) Pvt. Ltd. | 11-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 49 | INE824H14JN7 | Julius Baer Capital (India) Pvt. Ltd. | 20-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 50 | INE824H14JX6 | Julius Baer Capital (India) Pvt. Ltd. | 23-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 51 | INE824H14JP2 | Julius Baer Capital (India) Pvt. Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 52 | INE824H14JV0 | Julius Baer Capital (India) Pvt. Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 53 | INE774D14RG0 | Mahindra & Mahindra Financial Services Ltd. | 24-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 54 | INE338I14DT6 | Motilal Oswal Financial Services Ltd. | 24-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 55 | INE338I14DU4 | Motilal Oswal Financial Services Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 56 | INE338I14DV2 | Motilal Oswal Financial Services Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 57 | INE613R14092 | Net Magic IT Services Pvt. Ltd. | 19-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 58 | INE05C614261 | Nlc Tamil Nadu Power Ltd. | 10-Jan-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 59 | INE05C614279 | Nlc Tamil Nadu Power Ltd. | 23-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 60 | INE140A14R98 | Piramal Enterprises Ltd. | 6-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 61 | INE140A14W83 | Piramal Enterprises Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 62 | INE140A14V27 | Piramal Enterprises Ltd. | 23-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 63 | INE140A14X33 | Piramal Enterprises Ltd. | 27-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 64 | INE140A14X25 | Piramal Enterprises Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 65 | INE891D14WHO | Redington (India) Ltd. | 23-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 66 | INE647A14AA3 | SRF Ltd. | 16-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 67 | INE343H14139 | Solar Industries India Ltd. | 13-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 68 | INE089C14CF9 | Sterlite Technologies Ltd. | 1-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 69 | INE667F14FZ6 | Sundaram Home Finance Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 70 | INE729N14HG4 | TVS Credit Services Ltd. | 27-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 71 | INE729N14HC3 | TVS Credit Services Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 72 | INE582L14GO7 | Tata Housing Development Co. Ltd. | 16-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 73 | INE582L14GP4 | Tata Housing Development Co. Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 74 | INE245A14HB9 | Tata Power Co. Ltd. | 6-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 75 | INE245A14GO4 | Tata Power Co. Ltd. | 10-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 76 | INE245A14GZ0 | Tata Power Co. Ltd. | 25-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 77 | INE245A14HA1 | Tata Power Co. Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 78 | INE607M14962 | Tata Power Renewable Energy Ltd. | 9-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 79 | INE607M14970 | Tata Power Renewable Energy Ltd. | 20-Jan-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|-------------------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 80 | INE081A14DP7 | Tata Steel Ltd. | 18-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 81 | INE081A14DO0 | Tata Steel Ltd. | 19-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 82 | INE081A14DI2 | Tata Steel Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 83 | INE331A14MV5 | The Ramco Cements Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 84 | INE628A14GU8 | UPL Ltd. | 30-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 85 | INE205A14XB0 | Vedanta Ltd. | 31-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 86 | INE04TA14246 | Volkswagen India Pvt. Ltd. | 17-Jan-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 87 | INE02JD14187 | Godrej Housing Finance Ltd. | 2-Nov-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 88 | INE02JD14195 | Godrej Housing Finance Ltd. | 15-Nov-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 89 | INE957N14GM1 | Hero Fincorp Ltd. | 17-Nov-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 90 | INE957N14GP4 | Hero Fincorp Ltd. | 12-Dec-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 91 | INE012I14OA4 | JM Financial Services Pvt. Ltd. | 15-Dec-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 92 | INE01WN14686 | Motilal Oswal Finvest Ltd. | 6-Dec-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 93 | INE667F14GB5 | Sundaram Home Finance Ltd. | 1-Dec-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 94 | INE769A14759 | Aarti Industries Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 95 | INE901L14AH6 | Alembic Pharmaceuticals Ltd. | 23-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 96 | INE087M14AW1 | Bahadur Chand Investments Pvt. Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 97 | INE087M14AK6 | Bahadur Chand Investments Pvt. Ltd. | 22-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 98 | INE087M14AL4 | Bahadur Chand Investments Pvt. Ltd. | 2-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 99 | INE397D14449 | Bharti Airtel Ltd. | 17-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 100 | INE343G14412 | Bharti Hexacom Ltd. | 3-Feb-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 101 | INE376G14016 | Biocon Ltd. | 22-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 102 | INE472A14MQ7 | Blue Star Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 103 | INE472A14MU9 | Blue Star Ltd. | 1-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 104 | INE472A14MT1 | Blue Star Ltd. | 21-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 105 | INE477A14BY3 | CanFin Homes Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 106 | INE015Y14351 | Carat Lane Trading Pvt. Ltd. | 8-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 107 | INE015Y14369 | Carat Lane Trading Pvt. Ltd. | 3-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 108 | INE482A14BI6 | Ceat Ltd. | 14-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 109 | INE055A14JH5 | Century Textiles & Industries Ltd. | 21-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 110 | INE121A14UE9 | Cholamandalam Investment & Finance Co. Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 111 | INE121A14UK6 | Cholamandalam Investment & Finance Co. Ltd. | 10-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 112 | INE121A14UM2 | Cholamandalam Investment & Finance Co. Ltd. | 15-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 113 | INE755K14EO6 | Dalmia Cement (Bharat) Ltd. | 8-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 114 | INE755K14EP3 | Dalmia Cement (Bharat) Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 115 | INE289B14IF4 | Gic Housing Finance Ltd. | 10-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 116 | INE850D14NK9 | Godrej Agrovet Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 117 | INE850D14NO1 | Godrej Agrovet Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 118 | INE850D14NP8 | Godrej Agrovet Ltd. | 3-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 119 | INE233A14WV2 | Godrej Industries Ltd. | 9-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 120 | INE233A14WW0 | Godrej Industries Ltd. | 10-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 121 | INE233A14XB2 | Godrej Industries Ltd. | 2-Mar-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|-----------------------------|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 122 | INE233A14XD8 | Godrej Industries Ltd. | 3-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 123 | INE484J14PG7 | Godrej Properties Ltd. | 8-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 124 | INE484J14PH5 | Godrej Properties Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 125 | INE484J14OS5 | Godrej Properties Ltd. | 15-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 126 | INE484J14OU1 | Godrej Properties Ltd. | 20-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 127 | INE484J14OT3 | Godrej Properties Ltd. | 22-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 128 | INE484J14PP8 | Godrej Properties Ltd. | 2-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 129 | INE957N14FQ4 | Hero Fincorp Ltd. | 6-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 130 | INE957N14FP6 | Hero Fincorp Ltd. | 8-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 131 | INE957N14GL3 | Hero Fincorp Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 132 | INE957N14FO9 | Hero Fincorp Ltd. | 14-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 133 | INE957N14FN1 | Hero Fincorp Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 134 | INE957N14FR2 | Hero Fincorp Ltd. | 17-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 135 | INE957N14FU6 | Hero Fincorp Ltd. | 23-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 136 | INE248U14MF2 | IIFL Wealth Prime Ltd. | 2-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 137 | INE248U14MK2 | IIFL Wealth Prime Ltd. | 21-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 138 | INE248U14MJ4 | IIFL Wealth Prime Ltd. | 15-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 139 | INE466L14BM8 | Iifl Wealth Management Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 140 | INE466L14BG0 | Iifl Wealth Management Ltd. | 6-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 141 | INE466L14BN6 | Iifl Wealth Management Ltd. | 20-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 142 | INE121J14200 | Indus Towers Ltd. | 2-Feb-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 143 | INE012I14NI9 | JM Financial Services Pvt. Ltd. | 20-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 144 | INE012I14NH1 | JM Financial Services Pvt. Ltd. | 21-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 145 | INE012I14NT6 | JM Financial Services Pvt. Ltd. | 23-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 146 | INE824H14JS6 | Julius Baer Capital (India) Pvt. Ltd. | 6-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 147 | INE824H14KB0 | Julius Baer Capital (India) Pvt. Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 148 | INE824H14KA2 | Julius Baer Capital (India) Pvt. Ltd. | 21-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 149 | INE884B14473 | Kirloskar Ferrous Industries Ltd. | 27-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 150 | INE774D14RA3 | Mahindra & Mahindra Financial Services Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 151 | INE338I14DX8 | Motilal Oswal Financial Services Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 152 | INE338I14DW0 | Motilal Oswal Financial Services Ltd. | 14-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 153 | INE338I14DE8 | Motilal Oswal Financial Services Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 154 | INE338I14DP4 | Motilal Oswal Financial Services Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 155 | INE01WN14678 | Motilal Oswal Finvest Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 156 | INE05C614287 | Nlc Tamil Nadu Power Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 157 | INE118D14662 | Nuvoco Vistas Corporation Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 158 | INE118D14688 | Nuvoco Vistas Corporation Ltd. | 10-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 159 | INE0BTN14071 | Nxtra Data Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 160 | INE163N14279 | ONGC Petro Additions Ltd. | 6-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 161 | INE516Y14CA6 | Piramal Capital & Housing Finance Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 162 | INE140A14X41 | Piramal Enterprises Ltd. | 9-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 163 | INE140A14X66 | Piramal Enterprises Ltd. | 15-Feb-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 164 | INE140A14V84 | Piramal Enterprises Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 165 | INE140A14X58 | Piramal Enterprises Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 166 | INE613A14049 | Rallis India Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 167 | INE891D14WI8 | Redington (India) Ltd. | 15-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 168 | INE089C14CG7 | Sterlite Technologies Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 169 | INE089C14CJ1 | Sterlite Technologies Ltd. | 2-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 170 | INE089C14CI3 | Sterlite Technologies Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 171 | INE667F14FY9 | Sundaram Home Finance Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 172 | INE729N14HE9 | TVS Credit Services Ltd. | 22-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 173 | INE729N14HD1 | TVS Credit Services Ltd. | 20-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 174 | INE582L14GQ2 | Tata Housing Development Co. Ltd. | 23-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 175 | INE245A14HF0 | Tata Power Co. Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 176 | INE245A14HE3 | Tata Power Co. Ltd. | 24-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 177 | INE725H14AV8 | Tata Projects Ltd. | 17-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 178 | INE081A14DQ5 | Tata Steel Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 179 | INE308O14021 | Telesonic Networks Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 180 | INE628A14GV6 | UPL Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 181 | INE628A14GW4 | UPL Ltd. | 13-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 182 | INE628A14GP8 | UPL Ltd. | 14-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 183 | INE628A14HA8 | UPL Ltd. | 1-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 184 | INE628A14GY0 | UPL Ltd. | 23-Feb-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 185 | INE205A14XC8 | Vedanta Ltd. | 3-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 186 | INE205A14XD6 | Vedanta Ltd. | 7-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 187 | INE205A14XF1 | Vedanta Ltd. | 27-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 188 | INE205A14WV0 | Vedanta Ltd. | 28-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 189 | INE205A14XE4 | Vedanta Ltd. | 23-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 190 | INE04TA14261 | Volkswagen India Pvt. Ltd. | 16-Feb-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 191 | INE769A14767 | Aarti Industries Ltd. | 14-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 192 | INE901L14AI4 | Alembic Pharmaceuticals Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 193 | INE087M14AQ3 | Bahadur Chand Investments Pvt. Ltd. | 9-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 194 | INE472A14MV7 | Blue Star Ltd. | 14-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 195 | INE477A14BV9 | CanFin Homes Ltd. | 8-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 196 | INE477A14BZ0 | CanFin Homes Ltd. | 23-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 197 | INE015Y14385 | Carat Lane Trading Pvt. Ltd. | 16-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 198 | INE121A14TV5 | Cholamandalam Investment & Finance Co. Ltd. | 20-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 199 | INE299U14011 | Crompton Greaves Consumer Electricals Ltd. | 16-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 200 | INE755K14EQ1 | Dalmia Cement (Bharat) Ltd. | 9-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 201 | INE850D14NQ6 | Godrej Agrovet Ltd. | 16-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 202 | INE02JD14237 | Godrej Housing Finance Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 203 | INE233A14XF3 | Godrej Industries Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 204 | INE484J14PL7 | Godrej Properties Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 205 | INE484J14PR4 | Godrej Properties Ltd. | 17-Mar-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 206 | INE957N14FV4 | Hero Fincorp Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 207 | INE957N14FX0 | Hero Fincorp Ltd. | 10-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 208 | INE957N14FW2 | Hero Fincorp Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 209 | INE957N14FY8 | Hero Fincorp Ltd. | 21-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 210 | INE248U14MA3 | IIFL Wealth Prime Ltd. | 28-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 211 | INE823G14835 | J. K. Cement Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 212 | INE523H14Z15 | JM Financial Products Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 213 | INE523H140F6 | JM Financial Products Ltd. | 20-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 214 | INE012I14NU4 | JM Financial Services Pvt. Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 215 | INE824H14KC8 | Julius Baer Capital (India) Pvt. Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 216 | INE884B14440 | Kirloskar Ferrous Industries Ltd. | 8-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 217 | INE774D14RI6 | Mahindra & Mahindra Financial Services Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 218 | INE774D14RJ4 | Mahindra & Mahindra Financial Services Ltd. | 14-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 219 | INE338I14DR0 | Motilal Oswal Financial Services Ltd. | 7-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 220 | INE338I14DY6 | Motilal Oswal Financial Services Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 221 | INE338I14DS8 | Motilal Oswal Financial Services Ltd. | 17-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 222 | INE338I14EB2 | Motilal Oswal Financial Services Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 223 | INE01WN14629 | Motilal Oswal Finvest Ltd. | 10-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 224 | INE01WN14637 | Motilal Oswal Finvest Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 225 | INE01WN14660 | Motilal Oswal Finvest Ltd. | 21-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 226 | INE613R14100 | Net Magic IT Services Pvt. Ltd. | 8-Mar-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|--|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 227 | INE091A14DH3 | Nirma Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 228 | INE516Y14BX0 | Piramal Capital & Housing Finance Ltd. | 20-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 229 | INE516Y14BZ5 | Piramal Capital & Housing Finance Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 230 | INE140A14W34 | Piramal Enterprises Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 231 | INE140A14W59 | Piramal Enterprises Ltd. | 15-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 232 | INE140A14W67 | Piramal Enterprises Ltd. | 20-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 233 | INE140A14U85 | Piramal Enterprises Ltd. | 24-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 234 | INE140A14T70 | Piramal Enterprises Ltd. | 27-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 235 | INE140A14X17 | Piramal Enterprises Ltd. | 28-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 236 | INE647A14AB1 | SRF Ltd. | 6-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 237 | INE432R14170 | Shriram Housing Finance Ltd. | 29-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 238 | INE089C14CK9 | Sterlite Technologies Ltd. | 13-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 239 | INE667F14GA7 | Sundaram Home Finance Ltd. | 20-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 240 | INE729N14HI0 | TVS Credit Services Ltd. | 7-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 241 | INE245A14HH6 | Tata Power Co. Ltd. | 14-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 242 | INE607M14988 | Tata Power Renewable Energy Ltd. | 10-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 243 | INE725H14AT2 | Tata Projects Ltd. | 9-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 244 | INE069P14257 | Tata Value Homes Ltd. | 24-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 245 | INE849A14114 | Trent Ltd. | 9-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 246 | INE628A14GZ7 | UPL Ltd. | 29-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 247 | INE628A14HC4 | UPL Ltd. | 14-Mar-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--------------------------------|-------|--------------|---|------------------|--------|---------------|
| CRISIL upto 365 Day CP Index-B | 248 | INE205A14WM9 | Vedanta Ltd. | 7-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 249 | INE205A14WA4 | Vedanta Ltd. | 21-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 250 | INE205A14WC0 | Vedanta Ltd. | 28-Mar-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 251 | INE472A14MR5 | Blue Star Ltd. | 9-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 252 | INE02JD14088 | Godrej Housing Finance Ltd. | 12-Apr-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 253 | INE957N14GN9 | Hero Fincorp Ltd. | 16-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 254 | INE824H14JJ5 | Julius Baer Capital (India) Pvt. Ltd. | 10-Apr-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 255 | INE824H14JU2 | Julius Baer Capital (India) Pvt. Ltd. | 8-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 256 | INE824H14JW8 | Julius Baer Capital (India) Pvt. Ltd. | 9-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 257 | INE824H14JQ0 | Julius Baer Capital (India) Pvt. Ltd. | 4-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 258 | INE774D14RB1 | Mahindra & Mahindra Financial Services Ltd. | 28-Apr-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 259 | INE338I14EA4 | Motilal Oswal Financial Services Ltd. | 28-Apr-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 260 | INE140A14V76 | Piramal Enterprises Ltd. | 11-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 261 | INE725H14AW6 | Tata Projects Ltd. | 13-Apr-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 262 | INE087M14AS9 | Bahadur Chand Investments Pvt. Ltd. | 3-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 263 | INE403D14411 | Bharti Telecom Ltd. | 31-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 264 | INE477A14CA1 | CanFin Homes Ltd. | 23-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 265 | INE121A14UC3 | Cholamandalam Investment & Finance Co. Ltd. | 6-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 266 | INE957N14GD0 | Hero Fincorp Ltd. | 18-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 267 | INE800X14119 | Hero Housing Finance Ltd. | 22-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 268 | INE248U14LH0 | IIFL Wealth Prime Ltd. | 26-Jun-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 269 | INE523H140C3 | JM Financial Products Ltd. | 22-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 270 | INE523H140B5 | JM Financial Products Ltd. | 22-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 271 | INE012I14NM1 | JM Financial Services Pvt. Ltd. | 2-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 272 | INE012I14NZ3 | JM Financial Services Pvt. Ltd. | 16-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 273 | INE774D14RL0 | Mahindra & Mahindra Financial Services Ltd. | 2-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 274 | INE774D14RK2 | Mahindra & Mahindra Financial Services Ltd. | 23-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 275 | INE338I14DZ3 | Motilal Oswal Financial Services Ltd. | 6-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 276 | INE01WN14694 | Motilal Oswal Finvest Ltd. | 9-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 277 | INE140A14X74 | Piramal Enterprises Ltd. | 31-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 278 | INE343H14147 | Solar Industries India Ltd. | 20-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 279 | INE667F14GC3 | Sundaram Home Finance Ltd. | 8-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 280 | INE725H14AY2 | Tata Projects Ltd. | 25-May-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 281 | INE628A14HD2 | UPL Ltd. | 14-Jun-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 282 | INE087M14AR1 | Bahadur Chand Investments Pvt. Ltd. | 7-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 283 | INE087M14AT7 | Bahadur Chand Investments Pvt. Ltd. | 7-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 284 | INE087M14AU5 | Bahadur Chand Investments Pvt. Ltd. | 5-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 285 | INE087M14AV3 | Bahadur Chand Investments Pvt. Ltd. | 15-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 286 | INE121A14UD1 | Cholamandalam Investment & Finance Co. Ltd. | 4-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 287 | INE02JD14146 | Godrej Housing Finance Ltd. | 29-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 288 | INE02JD14153 | Godrej Housing Finance Ltd. | 7-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 289 | INE957N14GE8 | Hero Fincorp Ltd. | 7-Jul-23 | - | 0.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-B | 290 | INE957N14GF5 | Hero Fincorp Ltd. | 12-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 291 | INE248U14MG0 | IIFL Wealth Prime Ltd. | 20-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 292 | INE248U14LZ2 | IIFL Wealth Prime Ltd. | 3-Oct-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 293 | INE523H140A7 | JM Financial Products Ltd. | 24-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 294 | INE523H14Z98 | JM Financial Products Ltd. | 22-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 295 | INE523H14Z72 | JM Financial Products Ltd. | 8-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 296 | INE523H140E9 | JM Financial Products Ltd. | 10-Oct-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 297 | INE012I14NV2 | JM Financial Services Pvt. Ltd. | 11-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 298 | INE824H14IU4 | Julius Baer Capital (India) Pvt. Ltd. | 16-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 299 | INE824H14IY6 | Julius Baer Capital (India) Pvt. Ltd. | 24-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 300 | INE824H14JA4 | Julius Baer Capital (India) Pvt. Ltd. | 7-Sep-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 301 | INE774D14RH8 | Mahindra & Mahindra Financial Services Ltd. | 24-Aug-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 302 | INE163K14119 | Phoenix ARC Pvt. Ltd. | 24-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 303 | INE140A14W91 | Piramal Enterprises Ltd. | 12-Oct-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 304 | INE140A14X90 | Piramal Enterprises Ltd. | 31-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 305 | INE725H14AX4 | Tata Projects Ltd. | 20-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 306 | INE205A14WR8 | Vedanta Ltd. | 17-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-B | 307 | INE04TA14279 | Volkswagen India Pvt. Ltd. | 13-Jul-23 | - | 0.33% |
| CRISIL upto 365 Day CP Index-C | 1 | INE423A14RV9 | Adani Enterprises Ltd. | 9-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 2 | INE423A14RX5 | Adani Enterprises Ltd. | 18-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 3 | INE423A14PW1 | Adani Enterprises Ltd. | 24-Jan-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 4 | INE423A14RF2 | Adani Enterprises Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 5 | INE423A14RG0 | Adani Enterprises Ltd. | 27-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 6 | INE423A14RK2 | Adani Enterprises Ltd. | 1-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 7 | INE423A14RY3 | Adani Enterprises Ltd. | 31-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 8 | INE865C14IB8 | Aditya Birla Money Ltd. | 17-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 9 | INE865C14IC6 | Aditya Birla Money Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 10 | INE732I14487 | Angel Broking Ltd. | 18-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 11 | INE732I14495 | Angel Broking Ltd. | 19-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 12 | INE732I14503 | Angel Broking Ltd. | 20-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 13 | INE09OL14BM4 | Birla Group Holdings Pvt. Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 14 | INE09OL14BW3 | Birla Group Holdings Pvt. Ltd. | 30-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 15 | INE09OL14B00 | Birla Group Holdings Pvt. Ltd. | 31-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 16 | INE09OL14BV5 | Birla Group Holdings Pvt. Ltd. | 27-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 17 | INE804I14VG6 | ECL Finance Ltd. | 10-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 18 | INE804I14VF8 | ECL Finance Ltd. | 16-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 19 | INE804I14UZ8 | ECL Finance Ltd. | 20-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 20 | INE804I14VA9 | ECL Finance Ltd. | 27-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 21 | INE523L14203 | Edelweiss Broking Ltd. | 31-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 22 | INE918K14876 | Edelweiss Finance & Investments Ltd. | 18-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 23 | INE531F14CS6 | Edelweiss Securities Ltd. | 13-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 24 | INE389H14IX2 | KEC International Ltd. | 23-Jan-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 25 | INE389H14IO1 | KEC International Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 26 | INE389H14IN3 | KEC International Ltd. | 27-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 27 | INE389H14IM5 | KEC International Ltd. | 30-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 28 | INE850M14BG3 | Northern Arc Capital Ltd. | 11-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 29 | INE850M14BH1 | Northern Arc Capital Ltd. | 17-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 30 | INE460M14347 | Sembcorp Energy India Ltd. | 12-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 31 | INE751F14418 | Tata International Ltd. | 30-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 32 | INE601U14HU1 | Tata Motors Finance Ltd. | 10-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 33 | INE601U14IE3 | Tata Motors Finance Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 34 | INE601U14ID5 | Tata Motors Finance Ltd. | 30-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 35 | INE155A14SO0 | Tata Motors Ltd. | 31-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 36 | INE508G14CO1 | Time Technoplast Ltd. | 18-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 37 | INE508G14BU0 | Time Technoplast Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 38 | INE723X14CO1 | Trust Investment Advisors Pvt. Ltd. | 2-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 39 | INE723X14CP8 | Trust Investment Advisors Pvt. Ltd. | 9-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 40 | INE723X14CS2 | Trust Investment Advisors Pvt. Ltd. | 12-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 41 | INE723X14CT0 | Trust Investment Advisors Pvt. Ltd. | 18-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 42 | INE723X14CU8 | Trust Investment Advisors Pvt. Ltd. | 25-Jan-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 43 | INE396J14216 | Bharti Enterprises Ltd. | 5-Dec-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 44 | INE879F14GK7 | Infina Finance Pvt. Ltd. | 30-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 45 | INE909H14OX5 | TMF Holdings Ltd. | 2-Nov-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 46 | INE909H14OZ0 | TMF Holdings Ltd. | 15-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 47 | INE601U14IS3 | Tata Motors Finance Ltd. | 2-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 48 | INE601U14IT1 | Tata Motors Finance Ltd. | 10-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 49 | INE601U14IU9 | Tata Motors Finance Ltd. | 15-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 50 | INE517B14925 | Tata Teleservices (Maharashtra) Ltd. | 10-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 51 | INE037E14AI2 | Tata Teleservices Ltd. | 10-Nov-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 52 | INE423A14RZ0 | Adani Enterprises Ltd. | 2-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 53 | INE423A14SA1 | Adani Enterprises Ltd. | 6-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 54 | INE423A14RL0 | Adani Enterprises Ltd. | 9-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 55 | INE423A14SB9 | Adani Enterprises Ltd. | 14-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 56 | INE423A14RC9 | Adani Enterprises Ltd. | 20-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 57 | INE423A14QQ1 | Adani Enterprises Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 58 | INE423A14SG8 | Adani Enterprises Ltd. | 1-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 59 | INE423A14SD5 | Adani Enterprises Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 60 | INE865C14ID4 | Aditya Birla Money Ltd. | 7-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 61 | INE865C14IF9 | Aditya Birla Money Ltd. | 27-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 62 | INE865C14IG7 | Aditya Birla Money Ltd. | 24-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 63 | INE03W114336 | Arka Fincap Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 64 | INE516Q14230 | Asirvad Micro Finance Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 65 | INE563J14948 | Astec Lifesciences Ltd. | 13-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 66 | INE563J14971 | Astec Lifesciences Ltd. | 23-Feb-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 67 | INE563J14963 | Astec Lifesciences Ltd. | 22-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 68 | INE396J14208 | Bharti Enterprises Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 69 | INE09OL14BQ5 | Birla Group Holdings Pvt. Ltd. | 15-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 70 | INE09OL14BU7 | Birla Group Holdings Pvt. Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 71 | INE09OL14BX1 | Birla Group Holdings Pvt. Ltd. | 27-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 72 | INE412L14241 | Creamline Dairy Products Ltd. | 7-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 73 | INE412L14258 | Creamline Dairy Products Ltd. | 23-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 74 | INE412L14266 | Creamline Dairy Products Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 75 | INE523L14229 | Edelweiss Broking Ltd. | 3-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 76 | INE523L14062 | Edelweiss Broking Ltd. | 10-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 77 | INE523L14245 | Edelweiss Broking Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 78 | INE918K14900 | Edelweiss Finance & Investments Ltd. | 10-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 79 | INE918K14918 | Edelweiss Finance & Investments Ltd. | 16-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 80 | INE918K14942 | Edelweiss Finance & Investments Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 81 | INE657N14TL2 | Edelweiss Rural & Corporate Services Ltd. | 22-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 82 | INE657N14TM0 | Edelweiss Rural & Corporate Services Ltd. | 3-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 83 | INE531F14CX6 | Edelweiss Securities Ltd. | 24-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 84 | INE531F14CY4 | Edelweiss Securities Ltd. | 1-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 85 | INE007N14DA7 | Fedbank Financial Services Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 86 | INE007N14DB5 | Fedbank Financial Services Ltd. | 23-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 87 | INE007N14DC3 | Fedbank Financial Services Ltd. | 2-Mar-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 88 | INE007N14DD1 | Fedbank Financial Services Ltd. | 3-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 89 | INE879F14FZ7 | Infina Finance Pvt. Ltd. | 3-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 90 | INE389H14IY0 | KEC International Ltd. | 2-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 91 | INE389H14IZ7 | KEC International Ltd. | 3-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 92 | INE850M14BI9 | Northern Arc Capital Ltd. | 24-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 93 | INE417C14421 | Pilani Investment & Industries Corporation Ltd. | 8-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 94 | INE460M14354 | Sembcorp Energy India Ltd. | 7-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 95 | INE0IWA14051 | Sun Petrochemicals Pvt. Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 96 | INE909H14OY3 | TMF Holdings Ltd. | 3-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 97 | INE601U14HX5 | Tata Motors Finance Ltd. | 8-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 98 | INE601U14HY3 | Tata Motors Finance Ltd. | 10-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 99 | INE601U14HZ0 | Tata Motors Finance Ltd. | 15-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 100 | INE601U14IB9 | Tata Motors Finance Ltd. | 21-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 101 | INE601U14IA1 | Tata Motors Finance Ltd. | 23-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 102 | INE155A14SP7 | Tata Motors Ltd. | 17-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 103 | INE517B14875 | Tata Teleservices (Maharashtra) Ltd. | 27-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 104 | INE037E14AG6 | Tata Teleservices Ltd. | 24-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 105 | INE037E14AF8 | Tata Teleservices Ltd. | 27-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 106 | INE508G14BW6 | Time Technoplast Ltd. | 3-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 107 | INE508G14BY2 | Time Technoplast Ltd. | 17-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 108 | INE508G14CW4 | Time Technoplast Ltd. | 28-Feb-23 | - | 0.53% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 365 Day CP Index-C | 109 | INE508G14BZ9 | Time Technoplast Ltd. | 3-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 110 | INE508G14CV6 | Time Technoplast Ltd. | 24-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 111 | INE723X14BM7 | Trust Investment Advisors Pvt. Ltd. | 20-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 112 | INE723X14BR6 | Trust Investment Advisors Pvt. Ltd. | 27-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 113 | INE723X14CN3 | Trust Investment Advisors Pvt. Ltd. | 28-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 114 | INE723X14CX2 | Trust Investment Advisors Pvt. Ltd. | 1-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 115 | INE723X14CY0 | Trust Investment Advisors Pvt. Ltd. | 3-Feb-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 116 | INE423A14QX7 | Adani Enterprises Ltd. | 7-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 117 | INE423A14PD1 | Adani Enterprises Ltd. | 8-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 118 | INE423A14QY5 | Adani Enterprises Ltd. | 13-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 119 | INE423A14PH2 | Adani Enterprises Ltd. | 20-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 120 | INE423A14PS9 | Adani Enterprises Ltd. | 27-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 121 | INE423A14PO8 | Adani Enterprises Ltd. | 28-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 122 | INE423A14PL4 | Adani Enterprises Ltd. | 29-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 123 | INE423A14SF0 | Adani Enterprises Ltd. | 31-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 124 | INE423A14SE3 | Adani Enterprises Ltd. | 23-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 125 | INE865C14IK9 | Aditya Birla Money Ltd. | 17-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 126 | INE732I14529 | Angel Broking Ltd. | 14-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 127 | INE03W114344 | Arka Fincap Ltd. | 27-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 128 | INE03W114328 | Arka Fincap Ltd. | 29-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 129 | INE563J14989 | Astec Lifesciences Ltd. | 10-Mar-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 130 | INE396J14182 | Bharti Enterprises Ltd. | 17-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 131 | INE09OL14BY9 | Birla Group Holdings Pvt. Ltd. | 15-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 132 | INE412L14274 | Creamline Dairy Products Ltd. | 10-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 133 | INE804I14VI2 | ECL Finance Ltd. | 6-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 134 | INE523L14179 | Edelweiss Broking Ltd. | 17-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 135 | INE523L14237 | Edelweiss Broking Ltd. | 14-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 136 | INE657N14TN8 | Edelweiss Rural & Corporate Services Ltd. | 9-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 137 | INE02FN14143 | IGH Holdings Pvt. Ltd. | 20-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 138 | INE489L14256 | India Infoline Ltd. | 16-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 139 | INE879F14FS2 | Infina Finance Pvt. Ltd. | 20-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 140 | INE879F14GP6 | Infina Finance Pvt. Ltd. | 15-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 141 | INE265J14BB1 | JM Financial Asset Reconstruction Co. Ltd. | 16-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 142 | INE389H14JC4 | KEC International Ltd. | 15-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 143 | INE296G14107 | Muthoot Capital Services Ltd. | 30-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 144 | INE751F14426 | Tata International Ltd. | 28-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 145 | INE601U14IC7 | Tata Motors Finance Ltd. | 23-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 146 | INE517B14883 | Tata Teleservices (Maharashtra) Ltd. | 10-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 147 | INE037E14AH4 | Tata Teleservices Ltd. | 10-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 148 | INE508G14CC6 | Time Technoplast Ltd. | 14-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 149 | INE508G14CB8 | Time Technoplast Ltd. | 17-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 150 | INE508G14CS2 | Time Technoplast Ltd. | 23-Mar-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 151 | INE508G14CU8 | Time Technoplast Ltd. | 28-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 152 | INE508G14CY0 | Time Technoplast Ltd. | 27-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 153 | INE723X14CL7 | Trust Investment Advisors Pvt. Ltd. | 21-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 154 | INE723X14CR4 | Trust Investment Advisors Pvt. Ltd. | 27-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 155 | INE723X14CZ7 | Trust Investment Advisors Pvt. Ltd. | 6-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 156 | INE192B14596 | Welspun India Ltd. | 14-Mar-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 157 | INE523L14138 | Edelweiss Broking Ltd. | 3-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 158 | INE523L14146 | Edelweiss Broking Ltd. | 4-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 159 | INE918K14868 | Edelweiss Finance & Investments Ltd. | 18-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 160 | INE531F14CT4 | Edelweiss Securities Ltd. | 19-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 161 | INE531F14CU2 | Edelweiss Securities Ltd. | 27-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 162 | INE531F14CZ1 | Edelweiss Securities Ltd. | 10-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 163 | INE02FN14150 | IGH Holdings Pvt. Ltd. | 10-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 164 | INE301A14HU0 | Raymond Ltd. | 28-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 165 | INE601U14II4 | Tata Motors Finance Ltd. | 28-Apr-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 166 | INE517B14891 | Tata Teleservices (Maharashtra) Ltd. | 4-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 167 | INE01EQ14042 | Adani Capital Pvt. Ltd. | 19-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 168 | INE423A14QE7 | Adani Enterprises Ltd. | 17-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 169 | INE423A14QL2 | Adani Enterprises Ltd. | 14-Jun-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 170 | INE423A14QP3 | Adani Enterprises Ltd. | 26-Jun-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 171 | INE396J14224 | Bharti Enterprises Ltd. | 31-May-23 | - | 0.53% |

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| CRISIL upto 365 Day CP Index-C | 172 | INE007N14DJ8 | Fedbank Financial Services Ltd. | 15-Jun-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 173 | INE879F14GI1 | Infina Finance Pvt. Ltd. | 2-Jun-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 174 | INE879F14GR2 | Infina Finance Pvt. Ltd. | 27-Jun-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 175 | INE477S14BH0 | Tata Motors Finance Solutions Ltd. | 23-May-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 176 | INE423A14QZ2 | Adani Enterprises Ltd. | 13-Jul-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 177 | INE02FN14119 | IGH Holdings Pvt. Ltd. | 13-Oct-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 178 | INE02FN14127 | IGH Holdings Pvt. Ltd. | 18-Oct-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 179 | INE02FN14135 | IGH Holdings Pvt. Ltd. | 20-Oct-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 180 | INE909H14OW7 | TMF Holdings Ltd. | 24-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 181 | INE601U14IO2 | Tata Motors Finance Ltd. | 14-Jul-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 182 | INE601U14IK0 | Tata Motors Finance Ltd. | 19-Jul-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 183 | INE601U14IL8 | Tata Motors Finance Ltd. | 20-Jul-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 184 | INE601U14IM6 | Tata Motors Finance Ltd. | 10-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 185 | INE601U14IN4 | Tata Motors Finance Ltd. | 11-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 186 | INE601U14IP9 | Tata Motors Finance Ltd. | 17-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 187 | INE601U14IQ7 | Tata Motors Finance Ltd. | 21-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 188 | INE601U14IR5 | Tata Motors Finance Ltd. | 24-Aug-23 | - | 0.53% |
| CRISIL upto 365 Day CP Index-C | 189 | INE508G14CT0 | Time Technoplast Ltd. | 20-Oct-23 | - | 0.53% |
| CRISIL upto 91 Day CP Index-A | 1 | INE860H14W01 | Aditya Birla Finance Ltd. | 3-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 2 | INE860H14W19 | Aditya Birla Finance Ltd. | 6-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 3 | INE860H14Y74 | Aditya Birla Finance Ltd. | 12-Jan-23 | - | 0.71% |

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| CRISIL upto 91 Day CP Index-A | 4 | INE860H14Y90 | Aditya Birla Finance Ltd. | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 5 | INE831R14CK2 | Aditya Birla Housing Finance Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 6 | INE891K14LT3 | Axis Finance Ltd. | 13-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 7 | INE110O14815 | Axis Securities Ltd. | 5-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 8 | INE110O14757 | Axis Securities Ltd. | 24-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 9 | INE296A14TW3 | Bajaj Finance Ltd. | 12-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 10 | INE296A14TV5 | Bajaj Finance Ltd. | 13-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 11 | INE296A14TU7 | Bajaj Finance Ltd. | 16-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 12 | INE296A14TT9 | Bajaj Finance Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 13 | INE01C314312 | Bajaj Financial Securities Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 14 | INE377Y14AC3 | Bajaj Housing Finance Ltd. | 9-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 15 | INE377Y14AD1 | Bajaj Housing Finance Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 16 | INE377Y14AE9 | Bajaj Housing Finance Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 17 | INE704I14GH7 | Barclays Investments & Loans (India) Pvt. Ltd. | 13-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 18 | INE704I14GC8 | Barclays Investments & Loans (India) Pvt. Ltd. | 16-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 19 | INE027214316 | Bob Financial Solutions Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 20 | INE514E14QN6 | Export Import Bank Of India | 6-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 21 | INE790I14CI3 | HSBC InvestDirect Financial Services (India) Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 22 | INE700G14DI4 | Hdfc Securities Ltd. | 5-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 23 | INE700G14DP9 | Hdfc Securities Ltd. | 10-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 24 | INE700G14DQ7 | Hdfc Securities Ltd. | 16-Jan-23 | - | 0.71% |

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| CRISIL upto 91 Day CP Index-A | 25 | INE700G14DH6 | Hdfc Securities Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 26 | INE700G14DL8 | Hdfc Securities Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 27 | INE700G14DM6 | Hdfc Securities Ltd. | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 28 | INE094A14JN2 | Hindustan Petroleum Corporation Ltd. | 13-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 29 | INE094A14JL6 | Hindustan Petroleum Corporation Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 30 | INE094A14JM4 | Hindustan Petroleum Corporation Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 31 | INE267A14499 | Hindustan Zinc Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 32 | INE001A14YK2 | Housing Development Finance Corporation Ltd. | 20-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 33 | INE001A14YJ4 | Housing Development Finance Corporation Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 34 | INE071G14EH0 | ICICI Home Finance Co. Ltd. | 10-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 35 | INE071G14EE7 | ICICI Home Finance Co. Ltd. | 16-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 36 | INE071G14EI8 | ICICI Home Finance Co. Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 37 | INE763G14NO9 | ICICI Securities Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 38 | INE763G14NN1 | ICICI Securities Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 39 | INE763G14NL5 | ICICI Securities Ltd. | 24-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 40 | INE936D14253 | Jamnagar Utilities & Power Pvt. Ltd. | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 41 | INE975F14WY1 | Kotak Mahindra Investments Ltd. | 18-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 42 | INE916D140Z3 | Kotak Mahindra Prime Ltd. | 5-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 43 | INE028E14KX9 | Kotak Securities Ltd. | 5-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 44 | INE028E14LA5 | Kotak Securities Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 45 | INE028E14KZ4 | Kotak Securities Ltd. | 20-Jan-23 | - | 0.71% |

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| CRISIL upto 91 Day CP Index-A | 46 | INE027E14MF4 | L&T Finance Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 47 | INE027E14NT3 | L&T Finance Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 48 | INE128M14225 | L&T Metro Rail (Hyderabad) Ltd. | 9-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 49 | INE128M14258 | L&T Metro Rail (Hyderabad) Ltd. | 11-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 50 | INE128M14217 | L&T Metro Rail (Hyderabad) Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 51 | INE128M14233 | L&T Metro Rail (Hyderabad) Ltd. | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 52 | INE115A14DX7 | LIC Housing Finance Ltd. | 11-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 53 | INE115A14DO6 | LIC Housing Finance Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 54 | INE018A14IZ7 | Larsen & Toubro Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 55 | INE018A14JB6 | Larsen & Toubro Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 56 | INE733E14AQ9 | NTPC | 6-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 57 | INE261F14JE5 | National Bank for Agriculture & Rural Development | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 58 | INE870H14OX9 | Network 18 Media & Invst. Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 59 | INE870H14OW1 | Network 18 Media & Invst. Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 60 | INE116F14133 | Panatone Finvest Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 61 | INE110L14RH8 | Reliance Jio Infocomm Ltd. | 23-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 62 | INE110L14RJ4 | Reliance Jio Infocomm Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 63 | INE110L14RI6 | Reliance Jio Infocomm Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 64 | INE110L14RG0 | Reliance Jio Infocomm Ltd. | 24-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 65 | INE929O14826 | Reliance Retail Ventures Ltd. | 2-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 66 | INE929O14842 | Reliance Retail Ventures Ltd. | 31-Jan-23 | - | 0.71% |

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| CRISIL upto 91 Day CP Index-A | 67 | INE550X14961 | Sharekhan Financial Services Pvt. Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 68 | INE556F14IM3 | Small Industries Development Bank Of India | 2-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 69 | INE556F14IN1 | Small Industries Development Bank Of India | 31-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 70 | INE403G14PC2 | Standard Chartered Capital Ltd. | 17-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 71 | INE403G14PH1 | Standard Chartered Capital Ltd. | 24-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 72 | INE660A14WU8 | Sundaram Finance Ltd. | 12-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 73 | INE886H14HS9 | TV18 Broadcast Ltd. | 25-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 74 | INE886H14HT7 | TV18 Broadcast Ltd. | 27-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 75 | INE306N14UB5 | Tata Capital Financial Services Ltd. | 4-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 76 | INE306N14VF4 | Tata Capital Financial Services Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 77 | INE976I14NG9 | Tata Capital Ltd. | 30-Jan-23 | - | 0.71% |
| CRISIL upto 91 Day CP Index-A | 78 | INE860H14W27 | Aditya Birla Finance Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 79 | INE860H14Z32 | Aditya Birla Finance Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 80 | INE860H14Z24 | Aditya Birla Finance Ltd. | 27-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 81 | INE891K14LI6 | Axis Finance Ltd. | 9-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 82 | INE891K14LU1 | Axis Finance Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 83 | INE110O14823 | Axis Securities Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 84 | INE110O14849 | Axis Securities Ltd. | 20-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 85 | INE110O14864 | Axis Securities Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 86 | INE01C314320 | Bajaj Financial Securities Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 87 | INE377Y14967 | Bajaj Housing Finance Ltd. | 17-Feb-23 | - | 0.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CP Index-A | 88 | INE704I14GK1 | Barclays Investments & Loans (India) Pvt. Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 89 | INE704I14GI5 | Barclays Investments & Loans (India) Pvt. Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 90 | INE704I14GL9 | Barclays Investments & Loans (India) Pvt. Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 91 | INE027214332 | Bob Financial Solutions Ltd. | 20-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 92 | INE144H14FC1 | Deutsche Investments India Pvt. Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 93 | INE144H14FH0 | Deutsche Investments India Pvt. Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 94 | INE514E14QR7 | Export Import Bank Of India | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 95 | INE514E14QS5 | Export Import Bank Of India | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 96 | INE514E14QT3 | Export Import Bank Of India | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 97 | INE535H14IH3 | Fullerton India Credit Co. Ltd. | 17-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 98 | INE790I14CK9 | HSBC InvestDirect Financial Services (India) Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 99 | INE790I14CG7 | HSBC InvestDirect Financial Services (India) Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 100 | INE700G14DN4 | Hdfc Securities Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 101 | INE700G14DT1 | Hdfc Securities Ltd. | 27-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 102 | INE700G14DU9 | Hdfc Securities Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 103 | INE267A14481 | Hindustan Zinc Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 104 | INE001A14ZS2 | Housing Development Finance Corporation Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 105 | INE001A14YI6 | Housing Development Finance Corporation Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 106 | INE763G14LV8 | ICICI Securities Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 107 | INE763G14NV4 | ICICI Securities Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 108 | INE763G14NZ5 | ICICI Securities Ltd. | 28-Feb-23 | - | 0.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CP Index-A | 109 | INE936D14261 | Jamnagar Utilities & Power Pvt. Ltd. | 20-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 110 | INE975F14WZ8 | Kotak Mahindra Investments Ltd. | 22-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 111 | INE028E14LC1 | Kotak Securities Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 112 | INE028E14KP5 | Kotak Securities Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 113 | INE028E14LB3 | Kotak Securities Ltd. | 20-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 114 | INE027E14NR7 | L&T Finance Ltd. | 9-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 115 | INE027E14ML2 | L&T Finance Ltd. | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 116 | INE128M14274 | L&T Metro Rail (Hyderabad) Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 117 | INE128M14266 | L&T Metro Rail (Hyderabad) Ltd. | 17-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 118 | INE115A14DS7 | LIC Housing Finance Ltd. | 22-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 119 | INE018A14JD2 | Larsen & Toubro Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 120 | INE018A14JE0 | Larsen & Toubro Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 121 | INE261F14JF2 | National Bank for Agriculture & Rural Development | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 122 | INE870H14OY7 | Network 18 Media & Invst. Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 123 | INE870H14OZ4 | Network 18 Media & Invst. Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 124 | INE870H14PF3 | Network 18 Media & Invst. Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 125 | INE110L14RN6 | Reliance Jio Infocomm Ltd. | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 126 | INE110L14RM8 | Reliance Jio Infocomm Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 127 | INE929O14875 | Reliance Retail Ventures Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 128 | INE929O14883 | Reliance Retail Ventures Ltd. | 15-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 129 | INE929O14891 | Reliance Retail Ventures Ltd. | 28-Feb-23 | - | 0.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CP Index-A | 130 | INE550X14979 | Sharekhan Financial Services Pvt. Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 131 | INE550X14995 | Sharekhan Financial Services Pvt. Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 132 | INE550X14987 | Sharekhan Financial Services Pvt. Ltd. | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 133 | INE211H14450 | Sharekhan Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 134 | INE211H14476 | Sharekhan Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 135 | INE211H14492 | Sharekhan Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 136 | INE941D14311 | Sikka Ports & Terminals Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 137 | INE556F14IO9 | Small Industries Development Bank Of India | 9-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 138 | INE556F14IE0 | Small Industries Development Bank Of India | 27-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 139 | INE403G14PG3 | Standard Chartered Capital Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 140 | INE403G14PJ7 | Standard Chartered Capital Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 141 | INE660A14WV6 | Sundaram Finance Ltd. | 2-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 142 | INE886H14HU5 | TV18 Broadcast Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 143 | INE886H14HV3 | TV18 Broadcast Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 144 | INE306N14UE9 | Tata Capital Financial Services Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 145 | INE306N14VD9 | Tata Capital Financial Services Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 146 | INE033L14MG5 | Tata Capital Housing Finance Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 147 | INE976I14NI5 | Tata Capital Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 148 | INE481G14DR2 | Ultratech Cement Ltd. | 17-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-A | 149 | INE110O14880 | Axis Securities Ltd. | 15-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 150 | INE296A14UB5 | Bajaj Finance Ltd. | 10-Mar-23 | - | 0.95% |

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| CRISIL upto 91 Day CP Index-A | 151 | INE704I14GE4 | Barclays Investments & Loans (India) Pvt. Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 152 | INE144H14FI8 | Deutsche Investments India Pvt. Ltd. | 17-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 153 | INE790I14CM5 | HSBC InvestDirect Financial Services (India) Ltd. | 9-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 154 | INE700G14DY1 | Hdfc Securities Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 155 | INE071G14EJ6 | ICICI Home Finance Co. Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 156 | INE763G14NX0 | ICICI Securities Ltd. | 10-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 157 | INE763G14LY2 | ICICI Securities Ltd. | 16-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 158 | INE028E14LE7 | Kotak Securities Ltd. | 16-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 159 | INE115A14DV1 | LIC Housing Finance Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 160 | INE733E14BJ2 | NTPC | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 161 | INE870H14PB2 | Network 18 Media & Invst. Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 162 | INE870H14PE6 | Network 18 Media & Invst. Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 163 | INE110L14RL0 | Reliance Jio Infocomm Ltd. | 6-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 164 | INE929O14925 | Reliance Retail Ventures Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 165 | INE556F14IG5 | Small Industries Development Bank Of India | 10-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 166 | INE556F14II1 | Small Industries Development Bank Of India | 20-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 167 | INE403G14QH9 | Standard Chartered Capital Ltd. | 9-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 168 | INE886H14HX9 | TV18 Broadcast Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 169 | INE886H14HF6 | TV18 Broadcast Ltd. | 6-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 170 | INE976I14NJ3 | Tata Capital Ltd. | 7-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-A | 171 | INE857Q14998 | Tata Cleantech Capital Ltd. | 6-Mar-23 | - | 0.95% |

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| CRISIL upto 91 Day CP Index-A | 172 | INE481G14DT8 | Ultratech Cement Ltd. | 17-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 1 | INE472A14MS3 | Blue Star Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 2 | INE477A14BU1 | CanFin Homes Ltd. | 10-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 3 | INE015Y14344 | Carat Lane Trading Pvt. Ltd. | 17-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 4 | INE482A14BH8 | Ceat Ltd. | 13-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 5 | INE055A14JF9 | Century Textiles & Industries Ltd. | 4-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 6 | INE055A14JG7 | Century Textiles & Industries Ltd. | 12-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 7 | INE121A14UI0 | Cholamandalam Investment & Finance Co. Ltd. | 9-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 8 | INE121A14UJ8 | Cholamandalam Investment & Finance Co. Ltd. | 13-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 9 | INE121A14UH2 | Cholamandalam Investment & Finance Co. Ltd. | 18-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 10 | INE121A14UN0 | Cholamandalam Investment & Finance Co. Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 11 | INE755K14EM0 | Dalmia Cement (Bharat) Ltd. | 19-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 12 | INE755K14EN8 | Dalmia Cement (Bharat) Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 13 | INE289B14ID9 | Gic Housing Finance Ltd. | 13-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 14 | INE289B14IE7 | Gic Housing Finance Ltd. | 20-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 15 | INE982D14AJ9 | Godrej & Boyce Manufacturing Co. Ltd. | 20-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 16 | INE850D14NM5 | Godrej Agrovvet Ltd. | 23-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 17 | INE850D14NI3 | Godrej Agrovvet Ltd. | 27-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 18 | INE850D14NH5 | Godrej Agrovvet Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 19 | INE233A14WI9 | Godrej Industries Ltd. | 5-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 20 | INE233A14WJ7 | Godrej Industries Ltd. | 9-Jan-23 | - | 0.66% |

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| CRISIL upto 91 Day CP Index-B | 21 | INE233A14WK5 | Godrej Industries Ltd. | 11-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 22 | INE233A14WQ2 | Godrej Industries Ltd. | 25-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 23 | INE233A14WS8 | Godrej Industries Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 24 | INE233A14WO7 | Godrej Industries Ltd. | 20-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 25 | INE484J14PF9 | Godrej Properties Ltd. | 9-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 26 | INE484J14PE2 | Godrej Properties Ltd. | 12-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 27 | INE957N14FK7 | Hero Fincorp Ltd. | 6-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 28 | INE957N14FM3 | Hero Fincorp Ltd. | 12-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 29 | INE957N14GK5 | Hero Fincorp Ltd. | 17-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 30 | INE871K14323 | Hindustan Media Ventures Ltd. | 2-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 31 | INE501G14CR9 | Ht Media Ltd. | 10-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 32 | INE248U14LF4 | IIFL Wealth Prime Ltd. | 9-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 33 | INE248U14LY5 | IIFL Wealth Prime Ltd. | 10-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 34 | INE248U14LI8 | IIFL Wealth Prime Ltd. | 12-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 35 | INE248U14LS7 | IIFL Wealth Prime Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 36 | INE248U14ME5 | IIFL Wealth Prime Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 37 | INE248U14MB1 | IIFL Wealth Prime Ltd. | 25-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 38 | INE466L14BK2 | Iifl Wealth Management Ltd. | 19-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 39 | INE466L14BE5 | Iifl Wealth Management Ltd. | 27-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 40 | INE466L14BF2 | Iifl Wealth Management Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 41 | INE121J14218 | Indus Towers Ltd. | 31-Jan-23 | - | 0.66% |

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| CRISIL upto 91 Day CP Index-B | 42 | INE012I14NO7 | JM Financial Services Pvt. Ltd. | 6-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 43 | INE012I14NP4 | JM Financial Services Pvt. Ltd. | 24-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 44 | INE012I14NQ2 | JM Financial Services Pvt. Ltd. | 27-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 45 | INE012I14NR0 | JM Financial Services Pvt. Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 46 | INE824H14JK3 | Julius Baer Capital (India) Pvt. Ltd. | 11-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 47 | INE824H14JN7 | Julius Baer Capital (India) Pvt. Ltd. | 20-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 48 | INE824H14JX6 | Julius Baer Capital (India) Pvt. Ltd. | 23-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 49 | INE824H14JP2 | Julius Baer Capital (India) Pvt. Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 50 | INE824H14JV0 | Julius Baer Capital (India) Pvt. Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 51 | INE774D14RG0 | Mahindra & Mahindra Financial Services Ltd. | 24-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 52 | INE338I14DT6 | Motilal Oswal Financial Services Ltd. | 24-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 53 | INE338I14DU4 | Motilal Oswal Financial Services Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 54 | INE338I14DV2 | Motilal Oswal Financial Services Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 55 | INE05C614261 | Nlc Tamil Nadu Power Ltd. | 10-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 56 | INE05C614279 | Nlc Tamil Nadu Power Ltd. | 23-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 57 | INE140A14R98 | Piramal Enterprises Ltd. | 6-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 58 | INE140A14W83 | Piramal Enterprises Ltd. | 9-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 59 | INE140A14X33 | Piramal Enterprises Ltd. | 27-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 60 | INE140A14X25 | Piramal Enterprises Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 61 | INE140A14V27 | Piramal Enterprises Ltd. | 23-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 62 | INE891D14WH0 | Redington (India) Ltd. | 23-Jan-23 | - | 0.66% |

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| CRISIL upto 91 Day CP Index-B | 63 | INE647A14AA3 | SRF Ltd. | 16-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 64 | INE343H14139 | Solar Industries India Ltd. | 13-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 65 | INE089C14CF9 | Sterlite Technologies Ltd. | 1-Feb-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 66 | INE667F14FZ6 | Sundaram Home Finance Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 67 | INE729N14HG4 | TVS Credit Services Ltd. | 27-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 68 | INE729N14HC3 | TVS Credit Services Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 69 | INE582L14GO7 | Tata Housing Development Co. Ltd. | 16-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 70 | INE582L14GP4 | Tata Housing Development Co. Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 71 | INE245A14HB9 | Tata Power Co. Ltd. | 6-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 72 | INE245A14GO4 | Tata Power Co. Ltd. | 10-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 73 | INE245A14HA1 | Tata Power Co. Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 74 | INE245A14GZ0 | Tata Power Co. Ltd. | 25-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 75 | INE607M14962 | Tata Power Renewable Energy Ltd. | 9-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 76 | INE607M14970 | Tata Power Renewable Energy Ltd. | 20-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 77 | INE081A14DP7 | Tata Steel Ltd. | 18-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 78 | INE081A14DO0 | Tata Steel Ltd. | 19-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 79 | INE081A14DI2 | Tata Steel Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 80 | INE331A14MV5 | The Ramco Cements Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 81 | INE628A14GU8 | UPL Ltd. | 30-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 82 | INE205A14XB0 | Vedanta Ltd. | 31-Jan-23 | - | 0.66% |
| CRISIL upto 91 Day CP Index-B | 83 | INE04TA14246 | Volkswagen India Pvt. Ltd. | 17-Jan-23 | - | 0.66% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CP Index-B | 84 | INE769A14759 | Aarti Industries Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 85 | INE901L14AH6 | Alembic Pharmaceuticals Ltd. | 23-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 86 | INE087M14AW1 | Bahadur Chand Investments Pvt. Ltd. | 16-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 87 | INE087M14AL4 | Bahadur Chand Investments Pvt. Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 88 | INE343G14412 | Bharti Hexacom Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 89 | INE376G14016 | Biocon Ltd. | 22-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 90 | INE472A14MQ7 | Blue Star Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 91 | INE472A14MU9 | Blue Star Ltd. | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 92 | INE477A14BY3 | CanFin Homes Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 93 | INE015Y14351 | Carat Lane Trading Pvt. Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 94 | INE015Y14369 | Carat Lane Trading Pvt. Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 95 | INE482A14BI6 | Ceat Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 96 | INE121A14UE9 | Cholamandalam Investment & Finance Co. Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 97 | INE121A14UK6 | Cholamandalam Investment & Finance Co. Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 98 | INE121A14UM2 | Cholamandalam Investment & Finance Co. Ltd. | 15-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 99 | INE755K14EO6 | Dalmia Cement (Bharat) Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 100 | INE755K14EP3 | Dalmia Cement (Bharat) Ltd. | 16-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 101 | INE289B14IF4 | Gic Housing Finance Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 102 | INE850D14NK9 | Godrej Agrovet Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 103 | INE850D14NO1 | Godrej Agrovet Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 104 | INE850D14NP8 | Godrej Agrovet Ltd. | 3-Mar-23 | - | 0.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL upto 91 Day CP Index-B | 105 | INE233A14WV2 | Godrej Industries Ltd. | 9-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 106 | INE233A14WW0 | Godrej Industries Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 107 | INE233A14XB2 | Godrej Industries Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 108 | INE233A14XD8 | Godrej Industries Ltd. | 3-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 109 | INE484J14PG7 | Godrej Properties Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 110 | INE484J14PH5 | Godrej Properties Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 111 | INE484J14PP8 | Godrej Properties Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 112 | INE957N14FP6 | Hero Fincorp Ltd. | 8-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 113 | INE957N14GL3 | Hero Fincorp Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 114 | INE957N14FO9 | Hero Fincorp Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 115 | INE248U14MF2 | IIFL Wealth Prime Ltd. | 2-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 116 | INE248U14MK2 | IIFL Wealth Prime Ltd. | 21-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 117 | INE466L14BG0 | Iifl Wealth Management Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 118 | INE466L14BN6 | Iifl Wealth Management Ltd. | 20-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 119 | INE121J14200 | Indus Towers Ltd. | 2-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 120 | INE012I14NT6 | JM Financial Services Pvt. Ltd. | 23-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 121 | INE824H14JS6 | Julius Baer Capital (India) Pvt. Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 122 | INE824H14KB0 | Julius Baer Capital (India) Pvt. Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 123 | INE884B14473 | Kirloskar Ferrous Industries Ltd. | 27-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 124 | INE774D14RA3 | Mahindra & Mahindra Financial Services Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 125 | INE338I14DX8 | Motilal Oswal Financial Services Ltd. | 7-Feb-23 | - | 0.32% |

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| CRISIL upto 91 Day CP Index-B | 126 | INE338I14DW0 | Motilal Oswal Financial Services Ltd. | 14-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 127 | INE338I14DP4 | Motilal Oswal Financial Services Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 128 | INE01WN14678 | Motilal Oswal Fininvest Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 129 | INE05C614287 | Nlc Tamil Nadu Power Ltd. | 16-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 130 | INE118D14662 | Nuvoco Vistas Corporation Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 131 | INE118D14688 | Nuvoco Vistas Corporation Ltd. | 10-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 132 | INE0BTN14071 | Nxtra Data Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 133 | INE163N14279 | ONGC Petro Additions Ltd. | 6-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 134 | INE516Y14CA6 | Piramal Capital & Housing Finance Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 135 | INE140A14X41 | Piramal Enterprises Ltd. | 9-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 136 | INE140A14X66 | Piramal Enterprises Ltd. | 15-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 137 | INE140A14X58 | Piramal Enterprises Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 138 | INE613A14049 | Rallis India Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 139 | INE891D14WI8 | Redington (India) Ltd. | 15-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 140 | INE089C14CG7 | Sterlite Technologies Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 141 | INE089C14CJ1 | Sterlite Technologies Ltd. | 2-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 142 | INE089C14CI3 | Sterlite Technologies Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 143 | INE667F14GC3 | Sundaram Home Finance Ltd. | 8-Jun-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 144 | INE729N14HE9 | TVS Credit Services Ltd. | 22-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 145 | INE582L14GQ2 | Tata Housing Development Co. Ltd. | 23-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 146 | INE245A14HF0 | Tata Power Co. Ltd. | 28-Feb-23 | - | 0.32% |

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| CRISIL upto 91 Day CP Index-B | 147 | INE245A14HE3 | Tata Power Co. Ltd. | 24-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 148 | INE081A14DQ5 | Tata Steel Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 149 | INE308O14021 | Telesonic Networks Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 150 | INE628A14GW4 | UPL Ltd. | 13-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 151 | INE628A14HA8 | UPL Ltd. | 1-Mar-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 152 | INE205A14XC8 | Vedanta Ltd. | 3-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 153 | INE205A14XD6 | Vedanta Ltd. | 7-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 154 | INE205A14WV0 | Vedanta Ltd. | 28-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 155 | INE205A14XF1 | Vedanta Ltd. | 27-Feb-23 | - | 0.32% |
| CRISIL upto 91 Day CP Index-B | 156 | INE901L14AI4 | Alembic Pharmaceuticals Ltd. | 6-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 157 | INE472A14MV7 | Blue Star Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 158 | INE015Y14385 | Carat Lane Trading Pvt. Ltd. | 16-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 159 | INE755K14EQ1 | Dalmia Cement (Bharat) Ltd. | 9-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 160 | INE850D14NQ6 | Godrej Agrovet Ltd. | 16-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 161 | INE02JD14237 | Godrej Housing Finance Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 162 | INE233A14XF3 | Godrej Industries Ltd. | 15-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 163 | INE484J14PL7 | Godrej Properties Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 164 | INE484J14PR4 | Godrej Properties Ltd. | 17-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 165 | INE823G14835 | J. K. Cement Ltd. | 15-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 166 | INE012I14NU4 | JM Financial Services Pvt. Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 167 | INE824H14KC8 | Julius Baer Capital (India) Pvt. Ltd. | 6-Mar-23 | - | 0.95% |

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| CRISIL upto 91 Day CP Index-B | 168 | INE338I14DY6 | Motilal Oswal Financial Services Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 169 | INE338I14EB2 | Motilal Oswal Financial Services Ltd. | 6-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 170 | INE01WN14637 | Motilal Oswal Finvest Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 171 | INE091A14DH3 | Nirma Ltd. | 15-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 172 | INE647A14AB1 | SRF Ltd. | 6-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 173 | INE089C14CK9 | Sterlite Technologies Ltd. | 13-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 174 | INE729N14HI0 | TVS Credit Services Ltd. | 7-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 175 | INE245A14HH6 | Tata Power Co. Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 176 | INE607M14988 | Tata Power Renewable Energy Ltd. | 10-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 177 | INE849A14114 | Trent Ltd. | 9-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 178 | INE628A14HC4 | UPL Ltd. | 14-Mar-23 | - | 0.95% |
| CRISIL upto 91 Day CP Index-B | 179 | INE205A14WM9 | Vedanta Ltd. | 7-Mar-23 | - | 0.95% |
| CRISIL Gilt 2027 Index | 1 | IN0020060078 | 08.24% CGL 2027 (Recapitalised Bond) | 15-Feb-27 | 8.24% | 18.35% |
| CRISIL Gilt 2027 Index | 2 | IN0020170026 | 06.79% CGL 2027 | 15-May-27 | 6.79% | 23.09% |
| CRISIL Gilt 2027 Index | 3 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 56.56% |
| CRISIL Gilt 2027 Index | 4 | IN002022X387 | TB - 23/03/23 - 91D | 23-Mar-23 | 0.00% | 0.67% |
| CRISIL Gilt 2027 Index | 5 | IN002022X379 | TB - 16/03/23 - 91D | 16-Mar-23 | 0.00% | 0.67% |
| CRISIL Gilt 2027 Index | 6 | IN002022X361 | TB - 09/03/23 - 91D | 9-Mar-23 | 0.00% | 0.67% |
| CRISIL Gilt 2028 Index | 1 | IN0020070069 | 08.28% CGL 2027 (Recapitalised Bond) | 21-Sep-27 | 8.28% | 42.83% |
| CRISIL Gilt 2028 Index | 2 | IN0020170174 | 07.17% CGL 2028 | 8-Jan-28 | 7.17% | 55.17% |
| CRISIL Gilt 2028 Index | 3 | IN002022X387 | TB - 23/03/23 - 91D | 23-Mar-23 | 0.00% | 0.67% |

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| CRISIL Gilt 2028 Index | 4 | IN002022X379 | TB - 16/03/23 - 91D | 16-Mar-23 | 0.00% | 0.67% |
| CRISIL Gilt 2028 Index | 5 | IN002022X361 | TB - 09/03/23 - 91D | 9-Mar-23 | 0.00% | 0.67% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 1 | IN0020060078 | 08.24% CGL 2027 (Recapitalised Bond) | 15-Feb-27 | 8.24% | 7.89% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 2 | IN0020170026 | 06.79% CGL 2027 | 15-May-27 | 6.79% | 9.77% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 3 | IN0020220037 | 07.38% CGL 2027 | 20-Jun-27 | 7.38% | 32.34% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 4 | IN1520200347 | 06.58% GUJARAT SDL 2027 | 31-Mar-27 | 6.58% | 7.87% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 5 | IN1920160125 | 07.59% KARNATAKA SDL 2027 (mar) | 29-Mar-27 | 7.59% | 7.98% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 6 | IN3120160194 | 07.61% TAMIL NADU SDL 2027 | 15-Feb-27 | 7.61% | 5.38% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 7 | IN2120160105 | 07.76% MADHYA PRADESH SDL 2027 | 1-Mar-27 | 7.76% | 4.40% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 8 | IN3420160167 | 07.78% WEST BENGAL SDL 2027 | 1-Mar-27 | 7.78% | 4.71% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 9 | IN2020200290 | 06.72% KERALA SDL 2027 | 24-Mar-27 | 6.72% | 2.71% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 10 | IN2220170020 | 07.51% MAHARASHTRA SDL 2027 | 24-May-27 | 7.51% | 2.90% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|------------------------------------|------------------|--------|---------------|
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 11 | IN1620160292 | 07.64% HARYANA SDL 2027 | 29-Mar-27 | 7.64% | 2.68% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 12 | IN2920200036 | 08.31% RAJASTHAN SDL 2027 | 8-Apr-27 | 8.31% | 1.73% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 13 | IN1020160462 | 07.62% ANDHRA PRADESH SDL 2027 | 29-Mar-27 | 7.62% | 1.80% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 14 | IN1320160170 | 07.78% BIHAR SDL 2027 | 1-Mar-27 | 7.78% | 2.87% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 15 | IN3320160358 | 07.64% UTTAR PRADESH SDL 2027 | 29-Mar-27 | 7.64% | 2.00% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 16 | IN4520190047 | 07.38% Telangana SDL 2027 | 26-Jun-27 | 7.38% | 1.52% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 17 | IN3720160065 | 07.94% JHARKHAND SDL 2027 | 15-Mar-27 | 7.94% | 0.88% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 18 | IN1720170019 | 07.54% HIMACHAL PRADESH SDL 2027 | 24-May-27 | 7.54% | 0.57% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 1 | IN0020170174 | 07.17% CGL 2028 | 8-Jan-28 | 7.17% | 38.22% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 2 | IN0020140011 | 08.60% CGL 2028 -New 14 Year Bond. | 2-Jun-28 | 8.60% | 11.78% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 3 | IN3120170094 | 07.65% TAMIL NADU SDL 2027 | 6-Dec-27 | 7.65% | 3.68% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--------------------------------|------------------|--------|---------------|
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 4 | IN1920170165 | 08.03% KARNATAKA SDL 2028 | 31-Jan-28 | 8.03% | 2.13% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 5 | IN1520170185 | 08.05% GUJARAT SDL 2028 | 31-Jan-28 | 8.05% | 5.54% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 6 | IN2920170098 | 07.64% RAJASTHAN SDL 2027 | 1-Nov-27 | 7.64% | 4.89% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 7 | IN1620220294 | 07.44% HARYANA SDL 2027 | 30-Nov-27 | 7.44% | 8.13% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 8 | IN4520200093 | 6.99% Telangana SDL 2028 | 10-Jun-28 | 6.99% | 2.01% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 9 | IN2120170054 | 07.55% MADHYA PRADESH SDL 2027 | 11-Oct-27 | 7.55% | 1.27% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 10 | IN2220200124 | 6.44% MAHARASHTRA SDL 2028 | 12-Aug-28 | 6.44% | 7.79% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 11 | IN3320170126 | 07.59% UTTAR PRADESH SDL 2027 | 25-Oct-27 | 7.59% | 4.85% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 12 | IN2020180013 | 08.00% KERALA SDL 2028 | 11-Apr-28 | 8.00% | 4.56% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---------------------------------|------------------|--------|---------------|
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 13 | IN3420170216 | 08.09% WEST BENGAL SDL 2028 | 27-Mar-28 | 8.09% | 1.50% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 14 | IN3520170090 | 08.15% CHATTISGARH SDL 2028 | 27-Mar-28 | 8.15% | 1.45% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 15 | IN1720220038 | 0743% HIMACHAL PRADESH SDL 2028 | 3-Aug-28 | 7.43% | 0.49% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 16 | IN2820180056 | 08.62% PUNJAB SDL 2028 | 13-Jun-28 | 8.62% | 0.91% |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 17 | IN1020220514 | 07.60% A P SDL 2028 | 28-Sep-28 | 7.60% | 0.80% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 1 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 42.82% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 2 | IN0020060045 | 08.33% CGL 2036 | 7-Jun-36 | 8.33% | 7.18% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 3 | IN4520220216 | 07.83% TELANGANA SDL 2036 | 4-Oct-36 | 7.83% | 8.33% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 4 | IN1020220407 | 07.97% A P SDL 2036 | 10-Aug-36 | 7.97% | 8.33% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 5 | IN2220210206 | 07.10% MAHARASHTRA SDL 2036 | 4-Aug-36 | 7.10% | 8.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 6 | IN1720220087 | 07.50% HIMACHAL PRADESH SDL 2036 | 14-Sep-36 | 7.50% | 8.33% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 7 | IN1620210055 | 06.92% HARYANA SDL 2036 (June) | 16-Jun-36 | 6.92% | 8.33% |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 8 | IN2020210224 | 07.40% KERALA SDL 2037 | 30-Mar-37 | 7.40% | 8.33% |
| CRISIL IBX Gilt Index - April 2033 | 1 | IN0020070044 | 08.32% CGL 2032 (Recapitalised Bond) | 2-Aug-32 | 8.32% | 8.61% |
| CRISIL IBX Gilt Index - April 2033 | 2 | IN0020220060 | 07.26% CGL 2032 | 22-Aug-32 | 7.26% | 73.91% |
| CRISIL IBX Gilt Index - April 2033 | 3 | IN0020020106 | 07.95% CGL 2032 | 28-Aug-32 | 7.95% | 17.34% |
| CRISIL IBX Gilt Index - April 2033 | 4 | IN0020070077 | 08.33% CGL 2032 (Recapitalised Bond) | 21-Sep-32 | 8.33% | 0.13% |
| CRISIL IBX Gilt Index - April 2029 | 1 | IN0020140011 | 08.60% CGL 2028 -New 14 Year Bond. | 2-Jun-28 | 8.60% | 8.83% |
| CRISIL IBX Gilt Index - April 2029 | 2 | IN0020030022 | 06.13% CGL 2028 | 4-Jun-28 | 6.13% | 2.98% |
| CRISIL IBX Gilt Index - April 2029 | 3 | IN0020150069 | 07.59% CGL 2029 - New 14 G-Sec | 20-Mar-29 | 7.59% | 13.78% |
| CRISIL IBX Gilt Index - April 2029 | 4 | IN0020180454 | 07.26% CGL 2029 | 14-Jan-29 | 7.26% | 14.40% |
| CRISIL IBX Gilt Index - April 2029 | 5 | IN0020220011 | 07.10% CGL 2029 | 18-Apr-29 | 7.10% | 60.02% |
| CRISIL IBX Gilt Index - June 2036 | 1 | IN0020050012 | 07.40% CGL 2035 | 9-Sep-35 | 7.40% | 11.09% |
| CRISIL IBX Gilt Index - June 2036 | 2 | IN0020210152 | 06.67% CGL 2035 | 15-Dec-35 | 6.67% | 16.36% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
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| CRISIL IBX Gilt Index - June 2036 | 3 | IN0020220029 | 07.54% CGL 2036 | 23-May-36 | 7.54% | 64.47% |
| CRISIL IBX Gilt Index - June 2036 | 4 | IN0020060045 | 08.33% CGL 2036 | 7-Jun-36 | 8.33% | 8.09% |
| CRISIL IBX AAA Index - June 2023 | 1 | INE001A07TH2 | HDFC 05.06% (Series AA-002) 16-Jun-2023 | 16-Jun-23 | 5.06% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 2 | INE002A08633 | Reliance Industries Ltd. 06.95% (PPD Series M2) 12-May-2023 | 12-May-23 | 6.95% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 3 | INE261F08CD4 | NABARD 06.50% (Series 21 A) 17-Apr-2023 | 17-Apr-23 | 6.50% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 4 | INE053F07CU1 | IRFC 05.04% (Series 155) 05-May-2023 | 5-May-23 | 5.04% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 5 | INE134E08FT5 | PFC 08.19% [Series 105] 14-Jun-2023 | 14-Jun-23 | 8.19% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 6 | INE115A07NI1 | LIC Housing 09.19% (Tr. 368 Option I) 06-Jun-2023 | 6-Jun-23 | 9.19% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 7 | INE941D07190 | Sikka Ports & Terminals 07.20% (PPD11) 16-Jun-2023 | 16-Jun-23 | 7.20% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 8 | INE020B08CN2 | RECL 06.80% (Series 191 A) 30-Jun-2023 | 30-Jun-23 | 6.80% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 9 | INE660A07QK5 | Sundaram Finance 06.92% (Series U 3) 12-Jun-2023 | 12-Jun-23 | 6.92% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 10 | INE557F08FJ5 | NHBank 05.80% 15-May-2023 | 15-May-23 | 5.80% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 11 | INE018A08AY9 | Larsen & Toubro 07.25% (Series3) 24-Apr-2023 | 24-Apr-23 | 7.25% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 12 | INE860H07GZ5 | Aditya Birla Finance 07.57% (SERIESABFL NCD A2 FY 2020-21) 28-Jun-2023 | 28-Jun-23 | 7.57% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 13 | INE296A07RT7 | Bajaj Finance 05.05% (series 276 Option I) 10-May-2023 | 10-May-23 | 5.05% | 2.78% |

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| CRISIL IBX AAA Index - June 2023 | 14 | INE756I07DC9 | HDB Financial Services 07.30% (Series 2020 A/1(FX)/152) 29-Jun-2023 | 29-Jun-23 | 7.30% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 15 | INE306N07LT0 | TCFSL 07.80% (Series NCD A FY 2020-21) 19-May-2023 | 19-May-23 | 7.80% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 16 | INE027E07BF1 | L&T Finance 07.80% (Series A FY 2020-21) 28-Apr-2023 | 28-Apr-23 | 7.80% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 17 | INE936D07166 | Jamnagar Utilities & Power 07.70% (PPD5 ,Series IX) 29-Jun-2023 | 29-Jun-23 | 7.70% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 18 | INE242A08445 | IOC 06.44% (Series XV) 14-Apr-2023 | 14-Apr-23 | 6.44% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 19 | INE733E08148 | NTPC 06.55% (Series 70) 17-Apr-2023 | 17-Apr-23 | 6.55% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 20 | INE916DA7QL7 | Kotak Mahindra Prime 07.5612% (Series I) 27-Jan-2023 | 27-Jan-23 | 7.56% | 2.78% |
| CRISIL IBX AAA Index - June 2023 | 21 | INE752E07MP0 | PGC 08.40% (STRPPS E) 27-May-2023 | 27-May-23 | 8.40% | 5.77% |
| CRISIL IBX AAA Index - June 2023 | 22 | INE514E08CI8 | Exim Bank 08.80% (Series- P-40) 15-Mar-2023 | 15-Mar-23 | 8.80% | 5.77% |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 1 | INE134E08IO0 | Power Finance Corp. 07.23% (Series 155) 05-Jan-2027 | 5-Jan-27 | 7.23% | 2.22% |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 2 | INE242A08502 | IOC 06.14% (Series XXI) 18-Feb-2027 | 18-Feb-27 | 6.14% | 4.44% |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 3 | INE020B08AH8 | RECL 07.95% (Series 147) 12-Mar-2027 | 12-Mar-27 | 7.95% | 4.44% |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 4 | INE514E08FG5 | Exim Bank 07.62% (Series T 06-2026) 01-Sep-2026 | 1-Sep-26 | 7.62% | 4.44% |
| CRISIL IBX 60:40 SDL + | 5 | INE053F07983 | IRFC 07.83% (Series- 118) 19-Mar-2027 | 19-Mar-27 | 7.83% | 4.44% |

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| AAA PSU Index - April 2027 | | | | | | |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 6 | INE752E07OC4 | Power Grid Corp. 07.36% 17-Oct-2026 | 17-Oct-26 | 7.36% | 2.22% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 7 | INE733E07KF5 | NTPC 07.47% (Series 63) 16-Sep-2026 | 16-Sep-26 | 7.47% | 4.44% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 8 | INE206D08311 | NPCL 08.23% (Series-XXXI Tranche A) 04-Aug-2026 | 4-Aug-26 | 8.23% | 4.44% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 9 | INE134E08IX1 | Power Finance Corp. 07.75% (Series 164) 22-Mar-2027 | 22-Mar-27 | 7.75% | 2.22% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 10 | INE752E07NT0 | PGC 08.13% (STRPPS H) 23-Apr-2027 | 23-Apr-27 | 8.13% | 2.22% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 11 | INE848E07BE3 | NHPC 06.89% (Series AA-1 STRPP-2) 11-Mar-2027 | 11-Mar-27 | 6.89% | 4.44% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 12 | IN2220160120 | 07.25% MAHARASHTRA SDL 2026 | 28-Dec-26 | 7.25% | 2.31% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 13 | IN3120161424 | 07.62% TAMIL NADU SDL 2027 | 29-Mar-27 | 7.62% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 14 | IN1920160125 | 07.59% KARNATAKA SDL 2027 (mar) | 29-Mar-27 | 7.59% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 15 | IN2920160438 | 07.85% RAJASTHAN SDL 2027 | 15-Mar-27 | 7.85% | 4.62% |
| CRISILIBX 60:40 SDL + | 16 | IN3320170027 | 07.61% UTTAR PRADESH SDL 2027 | 26-Apr-27 | 7.61% | 4.62% |

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| AAA PSU Index - April 2027 | | | | | | |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 17 | IN3420160183 | 07.65% WEST BENGAL SDL 2027 | 29-Mar-27 | 7.65% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 18 | IN2020170014 | 07.64% KERALA SDL 2027 | 12-Apr-27 | 7.64% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 19 | IN1520200347 | 06.58% GUJARAT SDL 2027 | 31-Mar-27 | 6.58% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 20 | IN1620160292 | 07.64% HARYANA SDL 2027 | 29-Mar-27 | 7.64% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 21 | IN4520160115 | 07.40% Telangana SDL 2026 | 9-Nov-26 | 7.40% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 22 | IN2120160105 | 07.76% MADHYA PRADESH SDL 2027 | 1-Mar-27 | 7.76% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 23 | IN1020170016 | 07.60% ANDHRA PRADESH SDL 2027 | 26-Apr-27 | 7.60% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 24 | IN2220210271 | 06.54% MAHARASHTRA SDL 2027 | 9-Feb-27 | 6.54% | 2.31% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2027 | 25 | IN1320160188 | 07.85% BIHAR SDL 2027 | 15-Mar-27 | 7.85% | 4.62% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 1 | IN1520210189 | 05.77% GUJARAT SDL 2025 (Feb) | 2-Feb-25 | 5.77% | 2.73% |
| CRISILIBX 60:40 SDL + | 2 | IN2220210263 | 05.80% MAHARASHTRA SDL 2025 | 2-Feb-25 | 5.80% | 2.73% |

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| AAA PSU Index - April 2025 | | | | | | |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 3 | IN2120200273 | 06.69% MADHYA PRADESH SDL 2025 | 17-Mar-25 | 6.69% | 5.45% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 4 | IN3120140220 | 08.10% TAMIL NADU SDL 2025 | 11-Mar-25 | 8.10% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 5 | IN1920140085 | 08.06% KARNATAKA SDL 2025 | 28-Jan-25 | 8.06% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 6 | IN3320140079 | 08.45% UTTAR PRADESH SDL 2024 | 26-Nov-24 | 8.45% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 7 | IN2920210019 | 05.94% RAJASTHAN SDL 2025 | 9-Apr-25 | 5.94% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 8 | IN1320140057 | 08.15% BIHAR SDL 2025 | 14-Jan-25 | 8.15% | 5.45% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 9 | IN1020140100 | 08.06% A P SDL 2025 | 25-Feb-25 | 8.06% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 10 | IN1620140153 | 08.08% HARYANA SDL 2025 | 28-Jan-25 | 8.08% | 5.45% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 11 | IN1520140097 | 08.07% GUJARAT SDL 2025 | 11-Feb-25 | 8.07% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 12 | IN1920140101 | 08.05% KARNATAKA SDL 2025 | 25-Feb-25 | 8.05% | 2.73% |
| CRISILIBX 60:40 SDL + | 13 | IN3320150029 | 08.09% UTTAR PRADESH SDL 2025 | 29-Apr-25 | 8.09% | 2.73% |

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| AAA PSU Index - April 2025 | | | | | | |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 14 | IN2020140157 | 08.09% KERALA SDL 2025 | 11-Mar-25 | 8.09% | 5.45% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 15 | IN3120140188 | 08.13% TAMIL NADU SDL 2025 | 14-Jan-25 | 8.13% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 16 | IN1020140118 | 08.10% A P SDL 2025 | 11-Mar-25 | 8.10% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 17 | IN2920190435 | 06.03% RAJASTHAN SDL 2025 | 11-Mar-25 | 6.03% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 18 | IN2220140155 | 08.44% MAHARASHTRA SDL 2024 | 26-Nov-24 | 8.44% | 2.73% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 19 | INE261F08DI1 | NABARD 05.23% (Series 22 C) 31-Jan-2025 | 31-Jan-25 | 5.23% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 20 | INE556F08JU6 | SIDBI 05.59% (Series II FY-2021-22) 21-Feb-2025 | 21-Feb-25 | 5.59% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 21 | INE242A08452 | IOC 06.39% (Series XVI) 06-Mar-2025 | 6-Mar-25 | 6.39% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 22 | INE134E08KH0 | PFC 07.42% (Series 192) 19-Nov-2024 | 19-Nov-24 | 7.42% | 1.67% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 23 | INE020B08930 | RECL 08.30% (Series 133) 10-Apr-2025 | 10-Apr-25 | 8.30% | 1.67% |
| CRISILIBX 60:40 SDL + | 24 | INE031A08830 | HUDCO 05.59% (Series A 2021) 04-Mar-2025 | 4-Mar-25 | 5.59% | 3.33% |

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| AAA PSU Index - April 2025 | | | | | | |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 25 | INE514E08FT8 | Exim Bank 06.35% (Series V 01-2025) 18-Feb-2025 | 18-Feb-25 | 6.35% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 26 | INE053F09GV6 | IRFC 08.95% (Series - 69) 10-Mar-2025 | 10-Mar-25 | 8.95% | 1.67% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 27 | INE733E07JP6 | NTPC 8.49% (G-Sec + 50 bps) 25-Mar-2025 | 25-Mar-25 | 8.49% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 28 | INE557F08FG1 | NHBank 07.05% 18-Dec-2024 | 18-Dec-24 | 7.05% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 29 | INE020B08CK8 | RECL 06.88% (Series 190 A) 20-Mar-2025 | 20-Mar-25 | 6.88% | 1.67% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 30 | INE134E08GV9 | PFC 08.65% (Series 125) 28-Dec-2024 | 28-Dec-24 | 8.65% | 1.67% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 31 | INE053F07CB1 | IRFC 06.99% (Series 147) 19-Mar-2025 | 19-Mar-25 | 6.99% | 1.67% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 32 | INE752E08643 | PGC 06.85% (Series LXVII 2020-21) 15-Apr-2025 | 15-Apr-25 | 6.85% | 3.33% |
| CRISILIBX 60:40 SDL + AAA PSU Index - April 2025 | 33 | INE094A08077 | HPCL 05.36% (Series III) 11-Apr-2025 | 11-Apr-25 | 5.36% | 3.33% |
| CRISIL-IBXSDL Index - April 2033 | 1 | IN1520220113 | 07.81% GUJRAT SDL 2032 | 12-Oct-32 | 7.81% | 8.33% |
| CRISIL-IBXSDL Index - April 2033 | 2 | IN1620220112 | 07.86% HARYANA SDL 2032 | 29-Jun-32 | 7.86% | 8.33% |

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| CRISIL-IBX SDL Index - April 2033 | 3 | IN2120220016 | 07.85% MADHYA PRADESH SDL 2032 | 29-Jun-32 | 7.85% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 4 | IN1320220081 | 07.85% BIHAR SDL 2032 | 12-Oct-32 | 7.85% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 5 | IN2920220141 | 07.77% RAJASTHAN SDL 2032 | 10-Aug-32 | 7.77% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 6 | IN2220220114 | 07.64% MAHARASHTRA SDL 2032 | 28-Sep-32 | 7.64% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 7 | IN3320220038 | 07.81% UTTAR PRADESH SDL 2032 | 4-Oct-32 | 7.81% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 8 | IN1220220017 | 07.86% ASSAM SDL 2032 | 22-Jun-32 | 7.86% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 9 | IN3420220128 | 07.68% WEST BENGAL SDL 2032 | 28-Sep-32 | 7.68% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 10 | IN2020170089 | 07.48% KERALA SDL 2032 | 23-Aug-32 | 7.48% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 11 | IN1920200160 | 06.64% KARNATAKA SDL 2032 | 19-Aug-32 | 6.64% | 8.33% |
| CRISIL-IBX SDL Index - April 2033 | 12 | IN3120220105 | 07.64% TAMIL NADU SDL 2032 | 3-Aug-32 | 7.64% | 8.33% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 1 | IN2220160112 | 06.82% MAHARASHTRA SDL 2026 | 23-Nov-26 | 6.82% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 2 | IN3120160145 | 06.84% TAMIL NADU SDL 2026 | 23-Nov-26 | 6.84% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 3 | IN3320160283 | 06.87% UTTAR PRADESH SDL 2026 | 30-Nov-26 | 6.87% | 11.25% |

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| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 4 | IN2920160206 | 06.85% RAJASTHAN SDL 2026 | 30-Nov-26 | 6.85% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 5 | IN2020160114 | 06.85% KERALA SDL 2026 | 23-Nov-26 | 6.85% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 6 | IN1620160235 | 06.86% HARYANA SDL 2026 | 23-Nov-26 | 6.86% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 7 | IN2120160071 | 07.40% MADHYA PRADESH SDL 2026 | 9-Nov-26 | 7.40% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 8 | IN3420160100 | 06.88% WEST BENGAL SDL 2026 | 23-Nov-26 | 6.88% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 9 | IN0020140060 | 08.15% CGL 2026 - New 12 Year Govt.Stock | 24-Nov-26 | 8.15% | 3.23% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 10 | IN0020210186 | 05.74% CGL 2026 | 15-Nov-26 | 5.74% | 6.77% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 1 | IN2220170103 | 07.33% MAHARASHTRA SDL 2027 | 13-Sep-27 | 7.33% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 2 | IN2920210290 | 06.23% RAJASTHAN SDL 2027 | 29-Sep-27 | 6.23% | 12.86% |

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| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 3 | IN3120180119 | 08.61% TAMIL NADU SDL 2027 | 3-Sep-27 | 8.61% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 4 | IN3320170100 | 07.47% UTTAR PRADESH SDL 2027 | 27-Sep-27 | 7.47% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 5 | IN1520210098 | 06.28% GUJARAT SDL 2027 | 1-Sep-27 | 6.28% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 6 | IN4520190104 | 07.38% Telangana SDL 2027 (Sept) | 25-Sep-27 | 7.38% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 7 | IN1020180213 | 08.49% A P SDL 2027 | 21-Aug-27 | 8.49% | 12.86% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 8 | IN0020070069 | 08.28% CGL 2027 (Recaptalised Bond) | 21-Sep-27 | 8.28% | 4.80% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 9 | IN0020070036 | 08.26% CGL 2027 (Recaptalised Bond) | 2-Aug-27 | 8.26% | 5.20% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 1 | IN1020190527 | 07.15% A P SDL 2032 | 4-Mar-32 | 7.15% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 2 | IN1520210239 | 07.29% GUJARAT SDL 2032 | 30-Mar-32 | 7.29% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 3 | IN3320210237 | 07.34% UTTAR PRADESH SDL 2032 | 30-Mar-32 | 7.34% | 11.25% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--|------------------|--------|---------------|
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 4 | IN1920210342 | 07.30% KARNATAKA SDL 2032 | 9-Feb-32 | 7.30% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 5 | IN2220160153 | 07.25% MAHARASHTRA SDL 2032 | 25-Jan-32 | 7.25% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 6 | IN2920190484 | 07.88% RAJASTHAN SDL 2032 | 31-Mar-32 | 7.88% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 7 | IN3120210510 | 07.30% TAMIL NADU SDL 2032 | 30-Mar-32 | 7.30% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 8 | IN3420210293 | 07.36% WEST BENGAL SDL 2032 | 30-Mar-32 | 7.36% | 11.25% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 9 | IN0020210244 | 06.54% CGL 2032 | 17-Jan-32 | 6.54% | 8.48% |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 10 | IN0020170042 | 06.68% CGL 2031 | 17-Sep-31 | 6.68% | 1.52% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 1 | INE242A08478 | IOC 05.40% (Series XVIII) 11-Apr-2025 | 11-Apr-25 | 5.40% | 1.93% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 2 | INE261F08CI3 | NABARD 05.47 (Series 21 B) 11-Apr-2025 | 11-Apr-25 | 5.47% | 15.00% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 3 | INE557F08FH9 | NHBank 06.88% 21-Jan-2025 | 21-Jan-25 | 6.88% | 15.00% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 4 | INE733E07JP6 | NTPC 8.49% 25-Mar-2025 | 25-Mar-25 | 8.49% | 4.09% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|--|-------|--------------|---|------------------|--------|---------------|
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 5 | INE134E08KP3 | PFC 07.16% (Series -199 B) 24-Apr-2025 | 24-Apr-25 | 7.16% | 15.00% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 6 | INE752E07NR4 | PGC 08.13% (STRPPS F) 25- Apr-2025 | 25-Apr-25 | 8.13% | 3.98% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 7 | INE020B08930 | RECL 08.30% (Series 133) 10- Apr-2025 | 10-Apr-25 | 8.30% | 15.00% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 8 | IN1520150013 | 08.05% GUJRAT SDL 2025 | 29-Apr-25 | 8.05% | 11.83% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 9 | IN1920140119 | 08.08% KARNATAKA SDL 2025 | 11-Mar-25 | 8.08% | 5.17% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 10 | IN2120200273 | 06.69% MADHYA PRADESH SDL 2025 | 17-Mar-25 | 6.69% | 6.57% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 11 | IN3120150021 | 08.06% TAMILNADU SDL 2025 B | 29-Apr-25 | 8.06% | 3.56% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 12 | IN2920210019 | 05.94% RAJASTHAN SDL 2025 | 9-Apr-25 | 5.94% | 1.29% |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 13 | IN3420150010 | 08.08% WEST BENGAL SDL 2025 A | 29-Apr-25 | 8.08% | 1.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 1 | INE261F08DR2 | NABARD 07.20% (Series 23D) 23-Sep-2025 | 23-Sep-25 | 7.20% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 2 | INE134E08LO4 | PFC 07.13% (Series 215) 08- Aug-2025 | 8-Aug-25 | 7.13% | 3.57% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--|------------------|--------|---------------|
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 3 | INE242A08486 | IOC 05.50% (Series XIX) 20-Oct-2025 | 20-Oct-25 | 5.50% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 4 | INE020B08963 | RECL 08.11% (Tranche 136) 07-Oct-2025 | 7-Oct-25 | 8.11% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 5 | INE752E07KK5 | PGC 08.85% (Series- XLI STRPPS - J) 19-Oct-2025 | 19-Oct-25 | 8.85% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 6 | INE733E08163 | NTPC 05.45% (Series 72) 15-Oct-2025 | 15-Oct-25 | 5.45% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 7 | INE848E07A04 | NHPC 07.50% (Series Y Strpp A) 07-Oct-2025 | 7-Oct-25 | 7.50% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 8 | INE514E08FY8 | Exim Bank 07.20% (Series Y 01 2025) 05-Jun-2025 | 5-Jun-25 | 7.20% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 9 | INE584A08010 | NMDC 07.30% (Series I 2020) 28-Aug-2025 | 28-Aug-25 | 7.30% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 10 | INE178A08029 | Chennai Petroleum Corporation 05.78% (Series I-2021) 17-Jul-2025 | 17-Jul-25 | 5.78% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 11 | INE031A08848 | HUDCO 05.62% (Series B) 23-May2025 | 23-May-25 | 5.62% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 12 | INE556F08KD0 | SIDBI 07.75% (Series VI FY-2022-23) 27-Oct-2025 | 27-Oct-25 | 7.75% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 13 | INE557F08FN7 | NHBank 07.34% 07-Aug-2025 | 7-Aug-25 | 7.34% | 3.57% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|--------------------------------------|------------------|--------|---------------|
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 14 | INE094A08127 | HPCL 07.12% (Series III) 30-Jul-2025 | 30-Jul-25 | 7.12% | 3.57% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 15 | IN3120190126 | 06.90% TAMIL NADU SDL 2025 | 16-Oct-25 | 6.90% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 16 | IN1520220147 | 07.47% GUJARAT SDL 2025 | 27-Oct-25 | 7.47% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 17 | IN2920150199 | 07.99% RAJASTHAN SDL 2025 | 28-Oct-25 | 7.99% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 18 | IN2220150030 | 08.25% MAHARASHTRA SDL 2025 June | 10-Jun-25 | 8.25% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 19 | IN1020150067 | 08.24% A P SDL 2025 | 9-Sep-25 | 8.24% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 20 | IN2120150023 | 08.36% MADHYA PRADESH SDL 2025 | 15-Jul-25 | 8.36% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 21 | IN2020150032 | 08.24% KERALA SDL 2025 | 13-May-25 | 8.24% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 22 | IN3320150300 | 07.98% UTTAR PRADESH SDL 2025 | 14-Oct-25 | 7.98% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 23 | IN3720150017 | 08.30% JHARKHAND SDL 2025 | 29-Jul-25 | 8.30% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 24 | IN3420150077 | 07.97% WEST BENGAL SDL 2025 | 14-Oct-25 | 7.97% | 3.33% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---|-------|--------------|---------------------------------|------------------|--------|---------------|
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 25 | IN1920150027 | 07.99% KARNATAKA SDL 2025 | 28-Oct-25 | 7.99% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 26 | IN1620150087 | 08.16% HARYANA SDL 2025 | 23-Sep-25 | 8.16% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 27 | IN4520150041 | 08.35% Telangana SDL 2025 | 15-Jul-25 | 8.35% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 28 | IN1320150023 | 07.99% BIHAR SDL 2025 | 14-Oct-25 | 7.99% | 3.33% |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 29 | IN3620150018 | 08.28% UTTARAKHAND SDL 2025 | 24-Jun-25 | 8.28% | 3.33% |
| CRISIL IBXSDL Index - May 2027 | 1 | IN1320210017 | 06.39% BIHAR SDL 2027 | 25-May-27 | 6.39% | 7.37% |
| CRISIL IBXSDL Index - May 2027 | 2 | IN3520160034 | 07.88% CHATTISGARH SDL 2027 | 15-Mar-27 | 7.88% | 2.02% |
| CRISIL IBXSDL Index - May 2027 | 3 | IN1520170045 | 07.52% GUJARAT SDL 2027 | 24-May-27 | 7.52% | 15.00% |
| CRISIL IBXSDL Index - May 2027 | 4 | IN1620170010 | 07.53% HARYANA SDL 2027 | 24-May-27 | 7.53% | 5.29% |
| CRISIL IBXSDL Index - May 2027 | 5 | IN1920160125 | 07.59% KARNATAKA SDL 2027 (mar) | 29-Mar-27 | 7.59% | 15.00% |
| CRISIL IBXSDL Index - May 2027 | 6 | IN2020170022 | 07.55% KERALA SDL 2027 | 11-May-27 | 7.55% | 5.73% |
| CRISIL IBXSDL Index - May 2027 | 7 | IN2120160105 | 07.76% MADHYA PRADESH SDL 2027 | 1-Mar-27 | 7.76% | 5.49% |
| CRISIL IBXSDL Index - May 2027 | 8 | IN2220170020 | 07.51% MAHARASHTRA SDL 2027 | 24-May-27 | 7.51% | 5.78% |
| CRISIL IBXSDL Index - May 2027 | 9 | IN2920170015 | 07.51% RAJASTHAN SDL 2027 | 24-May-27 | 7.51% | 5.32% |

| Index | Sr.No | ISIN | Issuer/Security Name | Redemption Date* | Coupon | Index Weights |
|---------------------------------|-------|--------------|--------------------------------|------------------|--------|---------------|
| CRISIL IBXSDL Index - May 2027 | 10 | IN3120170037 | 07.52% TAMIL NADU SDL 2027 | 24-May-27 | 7.52% | 15.00% |
| CRISIL IBXSDL Index - May 2027 | 11 | IN3320170043 | 07.52% UTTAR PRADESH SDL 2027 | 24-May-27 | 7.52% | 6.38% |
| CRISIL IBXSDL Index - May 2027 | 12 | IN3420160183 | 07.65% WEST BENGAL SDL 2027 | 29-Mar-27 | 7.65% | 11.60% |
| CRISIL-IBXSDL Index - June 2027 | 1 | IN1920160117 | 07.86% KARNATAKA SDL 2027 | 15-Mar-27 | 7.86% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 2 | IN1520200347 | 06.58% GUJARAT SDL 2027 | 31-Mar-27 | 6.58% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 3 | IN3120161424 | 07.62% TAMIL NADU SDL 2027 | 29-Mar-27 | 7.62% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 4 | IN3420160167 | 07.78% WEST BENGAL SDL 2027 | 1-Mar-27 | 7.78% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 5 | IN2120160105 | 07.76% MADHYA PRADESH SDL 2027 | 1-Mar-27 | 7.76% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 6 | IN1620160243 | 07.28% HARYANA SDL 2026 | 28-Dec-26 | 7.28% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 7 | IN2020200290 | 06.72% KERALA SDL 2027 | 24-Mar-27 | 6.72% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 8 | IN2220210271 | 06.54% MAHARASHTRA SDL 2027 | 9-Feb-27 | 6.54% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 9 | IN2920160438 | 07.85% RAJASTHAN SDL 2027 | 15-Mar-27 | 7.85% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 10 | IN1320160170 | 07.78% BIHAR SDL 2027 | 1-Mar-27 | 7.78% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 11 | IN3320160358 | 07.64% UTTAR PRADESH SDL 2027 | 29-Mar-27 | 7.64% | 8.33% |
| CRISIL-IBXSDL Index - June 2027 | 12 | IN1020160462 | 07.62% ANDHRA PRADESH SDL 2027 | 29-Mar-27 | 7.62% | 8.33% |

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

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

Portfolio Parameters –02 January 2023

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|------------------------------------|------------------|------------|-------------|---------------------------|
| CRISIL Composite CD Index | 0.4414 | 0.4112 | 7.12% | 0.4414 |
| CRISIL Composite CP Index | 0.2696 | 0.2509 | 7.15% | 0.2696 |
| CRISIL Composite T-Bill Index | 0.5228 | 0.4899 | 6.60% | 0.5228 |
| CRISIL Composite Bond Fund Index | 8.7554 | 5.1908 | 7.61% | 5.4546 |
| CRISIL Short Term Bond Fund Index | 2.3120 | 1.9409 | 7.62% | 2.0740 |
| CRISIL Liquid Fund Index | 0.1133 | 0.1062 | 6.71% | 0.1133 |
| CRISIL Low Duration Debt Index | 0.7868 | 0.7043 | 7.33% | 0.7573 |
| CRISIL Ultra Short Term Debt Index | 0.4504 | 0.4130 | 7.16% | 0.4436 |

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|--|------------------|------------|-------------|---------------------------|
| CRISIL Money Market Index | 0.3845 | 0.3587 | 7.01% | 0.3845 |
| CRISIL Medium Term Debt Index | 4.2269 | 3.3604 | 7.83% | 3.6103 |
| CRISIL Medium To Long Term Debt Index | 7.7027 | 5.4866 | 7.60% | 5.7857 |
| CRISIL Long Term Debt Index | 14.6104 | 7.9275 | 7.65% | 8.3418 |
| CRISIL Corporate Bond Composite Index | 4.8854 | 3.5346 | 7.80% | 3.7838 |
| CRISIL Long Term Corporate Bond Index | 9.0431 | 6.0137 | 7.86% | 6.4329 |
| CRISIL Medium Term Corporate Bond Index | 3.9324 | 3.1963 | 7.87% | 3.4335 |
| CRISIL Short Term Corporate Bond Index | 1.5362 | 1.3442 | 7.65% | 1.4463 |
| CRISIL Composite Credit Risk Index | 3.9044 | 2.9026 | 9.38% | 3.1112 |
| CRISIL Medium Term Credit Risk Index | 2.5642 | 2.0805 | 9.37% | 2.2336 |
| CRISIL Banking and PSU Debt Index | 5.9930 | 3.3659 | 7.45% | 3.6064 |
| CRISIL Short Term Credit Risk Index | 1.3793 | 1.1791 | 8.82% | 1.2696 |
| CRISIL Dynamic Debt Index | 8.0059 | 5.0384 | 7.60% | 5.3108 |
| CRISIL Composite AA Long Term Bond Index | 7.8210 | 5.2592 | 9.37% | 5.7251 |
| CRISIL Composite AA Medium Term Bond Index | 4.0763 | 3.1755 | 10.45% | 3.4432 |
| CRISIL Composite AA Short Term Bond Index | 1.4155 | 1.2083 | 8.90% | 1.3025 |
| CRISIL FPI Index | 8.4038 | 5.2293 | 7.72% | 5.5358 |
| CRISIL Money Market Index-Insurance | 0.5725 | 0.5340 | 7.14% | 0.5725 |
| CRISIL Liquid Fund AI Index | 0.1122 | 0.1052 | 6.65% | 0.1122 |
| CRISIL Liquid Fund BI Index | 0.1131 | 0.1060 | 6.73% | 0.1131 |
| CRISIL Low Duration Fund AI Index | 0.8219 | 0.7350 | 7.27% | 0.7901 |
| CRISIL Low Duration Fund BI Index | 0.7040 | 0.6301 | 7.49% | 0.6781 |
| CRISIL Low Duration Fund CI Index | 0.6447 | 0.5738 | 7.78% | 0.6181 |
| CRISIL Short Duration Fund AII Index | 2.1897 | 1.8284 | 7.40% | 1.9516 |
| CRISIL Short Duration Fund BII Index | 2.1448 | 1.8154 | 7.99% | 1.9396 |
| CRISIL Short Duration Fund CII Index | 1.8832 | 1.5394 | 9.94% | 1.6294 |
| CRISIL Medium Duration Fund AIII Index | 4.1844 | 3.3440 | 7.64% | 3.5827 |
| CRISIL Medium Duration Fund BIII Index | 4.4182 | 3.4444 | 8.35% | 3.7125 |
| CRISIL Medium Duration Fund CIII Index | 4.4282 | 3.3687 | 10.65% | 3.6125 |
| CRISIL Medium to Long Duration Fund AIII Index | 7.3286 | 5.2808 | 7.54% | 5.5636 |
| CRISIL Medium to Long Duration Fund BIII Index | 6.6269 | 4.7037 | 8.45% | 5.0495 |
| CRISIL Medium to Long Duration Fund CIII Index | 6.8272 | 4.6960 | 9.95% | 5.0707 |
| CRISIL Long Duration Fund AIII Index | 15.0986 | 8.0914 | 7.61% | 8.4999 |
| CRISIL Credit Risk Fund CII Index | 1.5924 | 1.3330 | 9.52% | 1.4175 |
| CRISIL Credit Risk Fund CIII Index | 4.2922 | 3.2974 | 9.83% | 3.5068 |
| CRISIL Corporate Bond Fund BII Index | 1.7824 | 1.5508 | 8.01% | 1.6565 |
| CRISIL Corporate Bond Fund BIII Index | 3.9531 | 3.1556 | 8.16% | 3.4006 |
| CRISIL Dynamic Bond Fund AIII Index | 8.7095 | 5.4568 | 7.51% | 5.7464 |
| CRISIL Dynamic Bond Fund BIII Index | 6.9030 | 4.7389 | 8.44% | 5.0861 |
| CRISIL Dynamic Bond Fund CIII Index | 7.1034 | 4.7312 | 9.95% | 5.1072 |

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|--|------------------|------------|-------------|---------------------------|
| CRISIL Money Market Fund AI Index | 0.3075 | 0.2868 | 6.95% | 0.3075 |
| CRISIL Money Market Fund BI Index | 0.3458 | 0.3226 | 7.04% | 0.3458 |
| CRISIL Money Market Fund CI Index | 0.2764 | 0.2572 | 7.42% | 0.2764 |
| CRISIL Ultra Short Duration Fund AI Index | 0.3828 | 0.3567 | 7.14% | 0.3828 |
| CRISIL Ultra Short Duration Fund BI Index | 0.3586 | 0.3326 | 7.37% | 0.3578 |
| CRISIL Ultra Short Duration Fund CI Index | 0.2823 | 0.2617 | 7.60% | 0.2818 |
| CRISIL AAA Long Term Bond Index | 8.7410 | 5.9901 | 7.67% | 6.4268 |
| CRISIL AAA Medium Term Bond Index | 3.9279 | 3.1958 | 7.60% | 3.4394 |
| CRISIL AAA Short Term Bond Index | 1.8365 | 1.5959 | 7.54% | 1.7162 |
| CRISIL AA Long Term Bond Index | 7.3798 | 4.9049 | 10.37% | 5.3970 |
| CRISIL AA Medium Term Bond Index | 3.7541 | 2.9423 | 11.40% | 3.2226 |
| CRISIL AA Short Term Bond Index | 1.4128 | 1.2337 | 8.72% | 1.3238 |
| CRISIL AA and AA+ Long Term Bond Index | 7.2114 | 5.0686 | 8.56% | 5.4965 |
| CRISIL AA and AA+ Medium Term Bond Index | 3.8048 | 2.9989 | 10.61% | 3.2734 |
| CRISIL AA and AA+ Short Term Bond Index | 1.3351 | 1.1709 | 8.76% | 1.2537 |
| CRISIL AA+ Long Term Bond Index | 7.4164 | 5.1973 | 8.18% | 5.6202 |
| CRISIL AA+ Medium Term Bond Index | 3.8876 | 3.1257 | 8.28% | 3.3710 |
| CRISIL AA+ Short Term Bond Index | 1.6466 | 1.4270 | 8.17% | 1.5327 |
| CRISIL AA- Long Term Bond Index | 5.1945 | 3.8489 | 9.43% | 4.2115 |
| CRISIL AA- Medium Term Bond Index | 3.9699 | 3.1717 | 10.56% | 3.4468 |
| CRISIL AA- Short Term Bond Index | 1.2183 | 1.0396 | 8.97% | 1.1308 |
| CRISIL Medium to Long Term Banking Debt Index | 22.5777 | 8.5690 | 8.11% | 9.2747 |
| CRISIL Short Term Banking Debt Index | 1.2676 | 1.1016 | 8.33% | 1.1924 |
| CRISIL Medium to Long Term PSU Debt Index | 6.1590 | 4.6056 | 7.47% | 4.8760 |
| CRISIL Short Term PSU Debt Index | 1.6619 | 1.4450 | 7.36% | 1.5521 |
| CRISIL A Medium To Long Term Bond Index | 5.6751 | 4.0083 | 11.26% | 4.0982 |
| CRISIL A Medium Term Bond Index | 4.1078 | 3.1009 | 12.30% | 3.2618 |
| CRISIL A Short Term Bond Index | 1.3433 | 1.0737 | 11.58% | 1.1472 |
| CRISIL AAA up to 1 Year Short Term Bond Index | 0.3989 | 0.3710 | 7.24% | 0.3982 |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 2.0111 | 1.7533 | 7.61% | 1.8863 |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 0.6767 | 0.6160 | 8.67% | 0.6563 |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 1.7356 | 1.5072 | 8.85% | 1.6185 |
| CRISIL 10 Year Gilt Index | 9.1342 | 6.5376 | 7.33% | 6.7771 |
| CRISIL Dynamic Gilt Index | 9.3742 | 5.7889 | 7.23% | 6.0001 |
| CRISIL Long Term Gilt Index | 20.7672 | 9.6414 | 7.38% | 9.9974 |
| CRISIL Medium Term Gilt Index | 7.6343 | 5.6697 | 7.27% | 5.8760 |
| CRISIL Short Term Gilt Index | 3.5921 | 3.0706 | 7.09% | 3.1798 |
| CRISIL Composite Gilt Index | 11.6574 | 6.7822 | 7.28% | 7.0309 |
| CRISIL 1 Month CD Index | 0.0693 | 0.0651 | 6.54% | 0.0693 |
| CRISIL 2 Month CD Index | 0.1307 | 0.1223 | 6.83% | 0.1307 |

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL 3 Month CD Index | 0.2115 | 0.1978 | 6.93% | 0.2115 |
| CRISIL 6 Month CD Index | 0.4408 | 0.4103 | 7.45% | 0.4408 |
| CRISIL 1 Year CD Index | 0.8949 | 0.8310 | 7.70% | 0.8949 |
| CRISIL 1 Month CP Index | 0.0697 | 0.0653 | 6.74% | 0.0697 |
| CRISIL 2 Month CP Index | 0.1432 | 0.1338 | 7.07% | 0.1432 |
| CRISIL 3 Month CP Index | 0.1967 | 0.1837 | 7.07% | 0.1967 |
| CRISIL 6 Month CP Index | 0.4302 | 0.3981 | 8.04% | 0.4302 |
| CRISIL 1 Year CP Index | 0.8805 | 0.8109 | 8.59% | 0.8805 |
| CRISIL 10 Year SDL Index | 9.8447 | 6.7463 | 7.62% | 7.0033 |
| CRISIL 1 Month T-Bill Index | 0.0795 | 0.0750 | 6.00% | 0.0795 |
| CRISIL 2 Month T-Bill Index | 0.1589 | 0.1496 | 6.23% | 0.1589 |
| CRISIL 91 day T-Bill Index | 0.2329 | 0.2190 | 6.33% | 0.2329 |
| CRISIL 182 day T-bill index | 0.4822 | 0.4519 | 6.70% | 0.4822 |
| CRISIL 1 Year T-Bill Index | 0.9808 | 0.9181 | 6.84% | 0.9808 |
| CRISIL Overnight Index | 0.0027 | 0.0026 | 5.66% | 0.0027 |
| CRISIL Broad Based Gilt Index | 12.2086 | 6.4742 | 7.25% | 6.7114 |
| CRISIL Broad Based Long Term Gilt Index | 22.0072 | 9.8816 | 7.39% | 10.2468 |
| CRISIL Broad Based Medium Term Gilt Index | 7.6737 | 5.6734 | 7.28% | 5.8800 |
| CRISIL Broad Based Short Term Gilt Index | 2.8529 | 2.4514 | 7.02% | 2.5381 |
| CRISIL Up to 91-Day CD Index | 0.0986 | 0.0924 | 6.55% | 0.0986 |
| CRISIL Up to 91-Day CP Index | 0.0955 | 0.0892 | 6.90% | 0.0955 |
| CRISIL upto 91 Day CD Index-A | 0.0999 | 0.0937 | 6.50% | 0.0999 |
| CRISIL upto 91 Day CD Index-B | 0.0979 | 0.0916 | 6.64% | 0.0979 |
| CRISIL upto 365 Day CD index-A | 0.3878 | 0.3616 | 6.98% | 0.3878 |
| CRISIL upto 365 Day CD index-B | 0.2889 | 0.2689 | 7.00% | 0.2889 |
| CRISIL upto 365 Day CD Index-C | 0.1836 | 0.1708 | 7.10% | 0.1836 |
| CRISIL upto 365 Day CP Index-A | 0.2581 | 0.2398 | 7.16% | 0.2581 |
| CRISIL upto 365 Day CP Index-B | 0.1894 | 0.1757 | 7.33% | 0.1894 |
| CRISIL upto 365 Day CP Index-C | 0.2125 | 0.1963 | 7.92% | 0.2125 |
| CRISIL upto 91 Day CP Index-A | 0.0970 | 0.0907 | 6.81% | 0.0970 |
| CRISIL upto 91 Day CP Index-B | 0.0936 | 0.0873 | 7.06% | 0.0936 |

Portfolio Parameters are as on 02 January 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% |

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| | CRISIL 3 Month CP Index | 65.00% | 65.00% |
| | CRISIL 6 Month CP Index | 11.00% | 11.00% |
| | CRISIL 1 Year CP Index | 8.00% | 8.00% |
| CRISIL Composite T-Bill Index | CRISIL 91 Day T-Bill Index | 41.00% | 41.00% |
| | CRISIL 182 Day T-Bill Index | 32.00% | 32.00% |
| | CRISIL 1 Year T-Bill Index | 27.00% | 27.00% |
| CRISIL Composite Bond Fund Index | CRISIL Composite Gilt Index | 45.00% | 45.00% |
| | CRISIL AAA Long Term Bond Index | 17.00% | 17.00% |
| | CRISIL AAA Medium Term Bond Index | 11.00% | 11.00% |
| | CRISIL AAA Short Term Bond Index | 20.00% | 20.00% |
| | CRISIL AA and AA+ Long Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA and AA+ Medium Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA and AA+ Short Term Bond Index | 3.00% | 3.00% |
| CRISIL Short Term Bond Fund Index | CRISIL Short Term Gilt Index | 15.00% | 15.00% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 12.00% | 12.00% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 19.00% | 19.00% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 5.00% | 5.00% |
| | CRISIL AAA Medium Term Bond Index | 27.00% | 27.00% |
| | CRISIL AA and AA+ Medium Term Bond Index | 3.00% | 3.00% |
| | CRISIL Composite CD Index | 2.00% | 6.00% |
| | CRISIL Composite CP Index | 13.00% | 9.00% |
| CRISIL Liquid Fund Index | CRISIL Overnight Index | 15.00% | 15.00% |
| | CRISIL Up to 91-Day CD Index | 10.00% | 26.00% |
| | CRISIL Up to 91-Day CP Index | 55.00% | 39.00% |
| | CRISIL 91 day T-Bill Index | 20.00% | 20.00% |
| CRISIL Low Duration Debt Index | CRISIL AAA up to 1 Year Short Term Bond Index | 6.00% | 6.00% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 17.00% | 17.00% |

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

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| | CRISIL AA and AA+ Long Term Bond Index | 6.00% | 6.00% |
| CRISIL Corporate Bond Composite Index | CRISIL AAA Long Term Bond Index | 29.00% | 29.00% |
| | CRISIL AAA Medium Term Bond Index | 18.00% | 18.00% |
| | CRISIL AAA Short Term Bond Index | 32.00% | 32.00% |
| | CRISIL AA+ Long Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA+ Medium Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA+ Short Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA- Long Term Bond Index | 0.30% | 0.30% |
| | CRISIL AA- Medium Term Bond Index | 0.60% | 0.60% |
| | CRISIL AA- Short Term Bond Index | 0.60% | 0.60% |
| | CRISIL AA Long Term Bond Index | 0.40% | 0.40% |
| | CRISIL AA Medium Term Bond Index | 1.40% | 1.40% |
| | CRISIL AA Short Term Bond Index | 1.70% | 1.70% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Long Term Corporate Bond Index | CRISIL AAA Long Term Bond Index | 81.00% | 81.00% |
| | CRISIL AA+ Long Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA- Long Term Bond Index | 1.00% | 1.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| | CRISIL AA Long Term Bond Index | 4.00% | 4.00% |
| CRISIL Medium Term Corporate Bond Index | CRISIL AAA Medium Term Bond Index | 81.00% | 81.00% |
| | CRISIL AA+ Medium Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA- Medium Term Bond Index | 2.00% | 2.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| | CRISIL AA Medium Term Bond Index | 3.00% | 3.00% |

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| CRISIL Short Term Corporate Bond Index | CRISIL AAA Short Term Bond Index | 74.00% | 74.00% |
| | CRISIL AA+ Short Term Bond Index | 11.00% | 11.00% |
| | CRISIL AA- Short Term Bond Index | 2.00% | 2.00% |
| | CRISIL 1 Year T-Bill Index | 10.00% | 10.00% |
| | CRISIL AA Short Term Bond Index | 3.00% | 3.00% |
| CRISIL Composite Credit Risk Index | CRISIL AAA Long Term Bond Index | 10.00% | 10.00% |
| | CRISIL AAA Medium Term Bond Index | 7.00% | 7.00% |
| | CRISIL AAA Short Term Bond Index | 10.00% | 10.00% |
| | CRISIL AA+ Long Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA+ Medium Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA+ Short Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA- Long Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA- Medium Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA- Short Term Bond Index | 7.00% | 7.00% |
| | CRISIL AA Long Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA Medium Term Bond Index | 15.50% | 15.50% |
| | CRISIL AA Short Term Bond Index | 15.50% | 15.50% |
| | CRISIL A Medium to Long Term Bond Index | 6.00% | 6.00% |
| | CRISIL A Short Term Bond Index | 4.00% | 4.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Medium Term Credit Risk Index | CRISIL AAA Medium Term Bond Index | 10.00% | 10.00% |
| | CRISIL AAA Short Term Bond Index | 17.40% | 17.40% |
| | CRISIL AA Medium Term Bond Index | 16.30% | 16.30% |
| | CRISIL A Medium term Bond Index | 2.50% | 2.50% |
| | CRISIL A Short Term Bond Index | 7.50% | 7.50% |

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| | CRISIL AA+ Medium Term Bond Index | 0.60% | 0.60% |
| | CRISIL AA+ Short Term Bond Index | 2.00% | 2.00% |
| | CRISIL AA- Medium Term Bond Index | 6.50% | 6.50% |
| | CRISIL AA- Short Term Bond Index | 11.10% | 11.10% |
| | CRISIL AA Short Term Bond Index | 16.10% | 16.10% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Banking and PSU Debt Index | CRISIL Medium to Long Term PSU Debt Index | 32.50% | 32.50% |
| | CRISIL Short Term PSU Debt Index | 32.50% | 32.50% |
| | CRISIL Medium To Long Term Banking Debt Index | 10.00% | 10.00% |
| | CRISIL Composite CD Index | 15.00% | 15.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Short Term Credit Risk Index | CRISIL AAA Short Term Bond Index | 26.00% | 26.00% |
| | CRISIL AA+ Short Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA- Short Term Bond Index | 19.00% | 19.00% |
| | CRISIL AA Short Term Bond Index | 31.00% | 31.00% |
| | CRISIL A Short Term Bond Index | 10.00% | 10.00% |
| | CRISIL 1 Year T-Bill Index | 10.00% | 10.00% |
| CRISIL Dynamic Debt Index | CRISIL Dynamic Gilt Index | 45.00% | 45.00% |
| | CRISIL AAA Long Term Bond Index | 24.00% | 24.00% |
| | CRISIL AA and AA+ Long Term Bond Index | 3.00% | 3.00% |
| | CRISIL AAA Medium Term Bond Index | 13.00% | 13.00% |
| | CRISIL AA and AA+ Medium Term Bond Index | 2.00% | 2.00% |
| | CRISIL AAA Short Term Bond Index | 10.00% | 10.00% |
| | CRISIL AA and AA+ Short Term Bond Index | 3.00% | 3.00% |
| CRISIL Composite AA Long Term Bond Index | CRISIL AA+ Long Term Bond Index | 40.00% | 40.00% |
| | CRISIL AA Long Term Bond Index | 48.00% | 48.00% |

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

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| | CRISIL Overnight Index | 15.00% | 15.00% |
| | CRISIL upto 91 Day CD Index-A | 4.00% | 11.60% |
| CRISIL Low Duration Fund AI Index | CRISIL AAA up to 1 Year Short Term Bond Index | 15.02% | 15.02% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 24.23% | 24.23% |
| | CRISIL upto 365 Day CD index-A | 7.63% | 20.30% |
| | CRISIL upto 365 Day CP Index-A | 43.12% | 30.45% |
| | CRISIL 1 Year T-Bill Index | 10.00% | 10.00% |
| CRISIL Low Duration Fund BI Index | CRISIL AAA up to 1 Year Short Term Bond Index | 5.00% | 5.00% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 5.15% | 5.15% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 5.00% | 5.00% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 13.35% | 13.35% |
| | CRISIL upto 365 Day CD index-A | 4.00% | 11.60% |
| | CRISIL upto 365 Day CP Index-A | 25.00% | 17.40% |
| | CRISIL upto 365 Day CD index-B | 5.00% | 12.80% |
| | CRISIL upto 365 Day CP Index-B | 27.00% | 19.20% |
| | CRISIL 1 Year T-Bill Index | 10.50% | 10.50% |
| CRISIL Low Duration Fund CI Index | CRISIL AAA up to 1 Year Short Term Bond Index | 1.00% | 1.00% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 4.00% | 4.00% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 15.00% | 15.00% |
| | CRISIL upto 365 Day CD index-B | 1.00% | 1.20% |
| | CRISIL upto 365 Day CP Index-B | 2.00% | 1.80% |
| | CRISIL upto 365 Day CD Index-C | 10.00% | 26.40% |
| | CRISIL upto 365 Day CP Index-C | 56.00% | 39.60% |
| | CRISIL 1 Year T-Bill Index | 10.00% | 10.00% |
| CRISIL Short Duration Fund All Index | CRISIL upto 365 Day CD index-A | 5.00% | 11.20% |
| | CRISIL upto 365 Day CP Index-A | 23.01% | 16.81% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 16.18% | 16.18% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 5.00% | 5.00% |

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|--|--|--------------------------------|--------|
| | CRISIL AAA Medium Term Bond Index | 35.81% | 35.81% |
| | CRISIL Short Term Gilt Index | 15.00% | 15.00% |
| CRISIL Short Duration Fund BII Index | CRISIL upto 365 Day CD index-A | 1.04% | 2.60% |
| | CRISIL upto 365 Day CP Index-A | 5.45% | 3.89% |
| | CRISIL upto 365 Day CD index-B | 2.74% | 6.86% |
| | CRISIL upto 365 Day CP Index-B | 14.41% | 10.29% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 1.00% | 1.00% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3.61% | 3.61% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 35.74% | 35.74% |
| | CRISIL AAA Medium Term Bond Index | 19.01% | 19.01% |
| | CRISIL AA and AA+ Medium Term Bond Index | 1.00% | 1.00% |
| | CRISIL Short Term Gilt Index | 15.00% | 15.00% |
| | CRISIL Short Duration Fund CII Index | CRISIL upto 365 Day CD index-B | 1.00% |
| 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% |

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| CRISIL Medium Duration Fund AIII Index | CRISIL AAA Long Term Bond Index | 5.00% | 5.00% |
| | CRISIL AAA Medium Term Bond Index | 80.00% | 80.00% |
| | CRISIL Short Term Gilt Index | 15.00% | 15.00% |
| CRISIL Medium Duration Fund BIII Index | CRISIL AAA Long Term Bond Index | 3.00% | 3.00% |
| | CRISIL AAA Medium Term Bond Index | 41.00% | 41.00% |
| | CRISIL AA and AA+ Long Term Bond Index | 5.00% | 5.00% |
| | CRISIL AA and AA+ Medium Term Bond Index | 41.00% | 41.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Medium Duration Fund CIII Index | CRISIL AAA Long Term Bond Index | 1.00% | 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% |

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| | CRISIL AA and AA+ Medium Term Bond Index | 42.00% | 42.00% |
| | CRISIL Medium Term Gilt Index | 10.00% | 10.00% |
| CRISIL Medium to Long Duration Fund CIII Index | CRISIL AAA Long Term Bond Index | 4.00% | 4.00% |
| | CRISIL AAA Medium Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA+ Long Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA Long Term Bond Index | 50.00% | 50.00% |
| | CRISIL AA- Long Term Bond Index | 24.00% | 24.00% |
| | CRISIL A Medium to Long Term Bond Index | 10.00% | 10.00% |
| | CRISIL Medium Term Gilt Index | 10.00% | 10.00% |
| | CRISIL Long Duration Fund AIII Index | CRISIL AAA Long Term Bond Index | 51.00% |
| CRISIL Long Term Gilt Index | | 49.00% | 49.00% |
| CRISIL Credit Risk Fund CII Index | CRISIL AAA Short Term Bond Index | 5.00% | 5.00% |
| | CRISIL AA+ Short Term Bond Index | 25.00% | 25.00% |
| | CRISIL AA Short Term Bond Index | 3.00% | 3.00% |
| | CRISIL AA- Short Term Bond Index | 28.00% | 28.00% |
| | CRISIL A Short Term Bond Index | 29.00% | 29.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Credit Risk Fund CIII Index | CRISIL AAA Medium Term Bond Index | 5.00% | 5.00% |
| | CRISIL AA+ Medium Term Bond Index | 25.00% | 25.00% |
| | CRISIL AA Medium Term Bond Index | 11.00% | 11.00% |
| | CRISIL AA- Medium Term Bond Index | 30.00% | 30.00% |
| | CRISIL A Medium to Long Term Bond Index | 19.00% | 19.00% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Corporate Bond Fund BII Index | CRISIL AAA 1 to 3 Year Short Term Bond Index | 17.00% | 17.00% |
| | CRISIL AA+ Short Term Bond Index | 68.00% | 68.00% |
| | CRISIL AA Short Term Bond Index | 5.00% | 5.00% |

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| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Corporate Bond Fund BIII Index | CRISIL AAA Medium Term Bond Index | 10.50% | 10.50% |
| | CRISIL AA+ Medium Term Bond Index | 77.00% | 77.00% |
| | CRISIL AA Medium Term Bond Index | 2.50% | 2.50% |
| | CRISIL Short Term Gilt Index | 10.00% | 10.00% |
| CRISIL Dynamic Bond Fund AIII Index | CRISIL AAA Long Term Bond Index | 28.00% | 28.00% |
| | CRISIL AAA Medium Term Bond Index | 22.00% | 22.00% |
| | CRISIL Dynamic Gilt Index | 50.00% | 50.00% |
| CRISIL Dynamic Bond Fund BIII Index | CRISIL AAA Long Term Bond Index | 27.00% | 27.00% |
| | CRISIL AAA Medium Term Bond Index | 8.00% | 8.00% |
| | CRISIL AA and AA+ Long Term Bond Index | 13.00% | 13.00% |
| | CRISIL AA and AA+ Medium Term Bond Index | 42.00% | 42.00% |
| | CRISIL Dynamic Gilt Index | 10.00% | 10.00% |
| CRISIL Dynamic Bond Fund CIII Index | CRISIL AAA Long Term Bond Index | 4.00% | 4.00% |
| | CRISIL AAA Medium Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA+ Long Term Bond Index | 1.00% | 1.00% |
| | CRISIL AA Long Term Bond Index | 50.00% | 50.00% |
| | CRISIL AA- Long Term Bond Index | 24.00% | 24.00% |
| | CRISIL A Medium to Long Term Bond Index | 10.00% | 10.00% |
| | CRISIL Dynamic Gilt Index | 10.00% | 10.00% |
| CRISIL Money Market Fund AI Index | CRISIL upto 365 Day CD index-A | 11.00% | 30.00% |
| | CRISIL upto 365 Day CP Index-A | 64.00% | 45.00% |
| | CRISIL 91 Day T-Bill Index | 25.00% | 25.00% |
| CRISIL Money Market Fund BI Index | CRISIL upto 365 Day CD index-A | 5.00% | 21.00% |
| | CRISIL upto 365 Day CP Index-A | 30.00% | 14.00% |
| | CRISIL upto 365 Day CD index-B | 6.00% | 16.00% |
| | CRISIL upto 365 Day CP Index-B | 34.00% | 24.00% |
| | CRISIL Composite T-Bill Index | 25.00% | 25.00% |

| | | | |
|--|---|--------|--------|
| CRISIL Money Market Fund CI Index | CRISIL upto 365 Day CD index-A | 1.00% | 2.00% |
| | CRISIL upto 365 Day CP Index-A | 4.00% | 3.00% |
| | CRISIL upto 365 Day CD index-B | 1.00% | 1.20% |
| | CRISIL upto 365 Day CP Index-B | 2.00% | 1.80% |
| | CRISIL upto 365 Day CD Index-C | 10.00% | 28.80% |
| | CRISIL upto 365 Day CP Index-C | 62.00% | 43.20% |
| | CRISIL Composite T-Bill Index | 20.00% | 20.00% |
| CRISIL Ultra Short Duration Fund AI Index | CRISIL upto 365 Day CD index-A | 9.00% | 23.60% |
| | CRISIL upto 365 Day CP Index-A | 50.00% | 35.40% |
| | CRISIL Composite T-Bill Index | 10.00% | 10.00% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 31.00% | 31.00% |
| CRISIL Ultra Short Duration Fund BI Index | CRISIL upto 365 Day CD index-A | 5.10% | 13.72% |
| | CRISIL upto 365 Day CP Index-A | 29.20% | 20.58% |
| | CRISIL upto 365 Day CD index-B | 5.00% | 13.32% |
| | CRISIL upto 365 Day CP Index-B | 28.30% | 19.98% |
| | CRISIL Composite T-Bill Index | 10.00% | 10.00% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 5.00% | 5.00% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 17.40% | 17.40% |
| CRISIL Ultra Short Duration Fund CI Index | CRISIL upto 365 Day CD index-A | 1.00% | 3.20% |
| | CRISIL upto 365 Day CP Index-A | 7.00% | 4.80% |
| | CRISIL upto 365 Day CD index-B | 1.00% | 1.20% |
| | CRISIL upto 365 Day CP Index-B | 2.00% | 1.80% |
| | CRISIL upto 365 Day CD Index-C | 10.00% | 27.60% |
| | CRISIL upto 365 Day CP Index-C | 59.00% | 41.40% |
| | CRISIL Composite T-Bill Index | 10.00% | 10.00% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 10.00% | 10.00% |

\$ Rounded off to nearest integer

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

These indices and their relevant duration bands are as follows:

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

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

Features and Methodology

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

Features

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

Maturity Buckets:

AAA/AA+/AA/AA- rated indices

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

For Banking/ PSU Indices

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

Key Characteristics

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

Methodology

- Top 12* issuers subject to buffers are identified by using a consistent liquidity score based on the following

parameters analysed for the previous one quarter:

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

**Upto 12 Issuers will be selected*

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

CRISIL A rated Credit Indices

Features

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

Maturity Buckets:

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

Key Characteristics

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

Methodology

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

- The index is rebalanced on the 1st business day of every month.

Impact Cost & Rating Downgrade for Bond Indices

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

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

Examples:

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

For instance, if there is a rating downgrade in January or February, it will be removed at the end of March, whereas if there is a rating downgrade in March, it will be removed at the end of April. However, such an issuer will be considered to be a part of the index that represents the rating bucket to which it is downgraded in the April rebalancing (next quarter rebalancing)
- In case of rating upgrade mid quarter, the issuer is removed from the index without any replacement by the end of the month in which it is identified as rating upgrade. The weight of the remaining securities is recalculated accordingly.
- In case of quarter rebalancing, after rollover notice issued to the market, if a new issuer which is not a part of previous rebalancing is downgraded beyond the criteria of the index, then the same is removed immediately with the replacement of the next best liquid issuer. If any issuer is upgraded beyond the criteria of the index post the issuance of the rollover notice then the same is removed immediately with the replacement of the next best liquid issuer.

CRISIL Gilt Indices

Features and Characteristics

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

Key Characteristics

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

Methodology

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

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

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

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

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

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

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

CRISIL Broad Based Gilt Indices

Features and Characteristics

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

Key Characteristics

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

Methodology

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

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

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

Weighing Approach/Methodology

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

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

CRISIL 10 Year Gilt Index

About the Index

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

Features and Characteristics

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

Key Characteristics

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

Methodology

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

Historical Benchmarks used in the Index

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

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

CRISIL T-Bill Indices

Features and Characteristics

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

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

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

Key Characteristics

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

Methodology

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

CRISIL SDL Index

Features and Characteristics

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

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

Key Characteristics

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

Methodology

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

CRISIL CD Indices

Features

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

Key Characteristics

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

Methodology

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

- Maturity Buckets:

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

CRISIL CP Index

Features

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

Key Characteristics

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

Methodology

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

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

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

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

CRISIL Up To 91-Day CP Index

Features

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

Key Characteristics

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

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

Methodology

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

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

CRISIL Up To 91-Day CD Index

Features

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

Key Characteristics

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

Methodology

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

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

CRISIL FPI Index

Features

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

Key Characteristics

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

Methodology

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

CRISIL AAA/AA & AA+ FMP Index

Features

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

Key Characteristics

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

Maturity Buckets:

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

Methodology

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

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

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

CRISIL SDL FMP Index

Features:

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

Key Characteristics:

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

Maturity Buckets:

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

Methodology :

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

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

CRISIL Composite FMP Index

Features :

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

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

Maturity Buckets:

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

Objective:

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

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

CRISIL Hybrid FMP Index

Features

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

Maturity Buckets:

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

Objective:

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

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

CRISIL-IBX Gilt Index – April 2026

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

Asset Allocation

- **Government Bonds: 100%**

Features

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

Key Characteristics

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

Methodology

Security Selection:

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

Weighing Approach:

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

Rebalancing and review:

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

Portfolio as on 22 September, 2022

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

Portfolio as on 01 October 2022

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

Index Computation Formula

Calculation formulae:

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

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

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 polices
- CRISIL's internal assessment of index appropriateness
- Commercial non viability
- Data unavailability due to vendor issues

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

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

Managing Uncertain Events

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

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

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

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

Market Feedback

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

Limitation

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

Criteria Review and New Product Launch

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

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

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

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

Dissemination of Indices

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

The timeline for deliverables are as follows:

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

Rebalancing Calendar

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

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

Risk-o-meter as on 31st December 2022

| <u>Sr. No.</u> | <u>List of Indices</u> | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|--|-------------------------|-------------------|
| 1 | CRISIL 1 Year CD Index | 2.13 | Moderate |
| 2 | CRISIL 1 Year CP Index | 4.23 | High |
| 3 | CRISIL 1 Year T-Bill Index | 1.33 | Low to Moderate |
| 4 | CRISIL 10 Year Gilt Index | 2.67 | Moderate |
| 5 | CRISIL 182 Day T-Bill Index | 1.00 | Low |
| 6 | CRISIL 2 Month CD Index | 2.70 | Moderate |
| 7 | CRISIL 2 Month CP Index | 3.13 | Moderately High |
| 8 | CRISIL 3 Month CD Index | 2.70 | Moderate |
| 9 | CRISIL 3 Month CP Index | 3.21 | Moderately High |
| 10 | CRISIL 6 Month CD Index | 2.60 | Moderate |
| 11 | CRISIL 6 Month CP Index | 3.20 | Moderately High |
| 12 | CRISIL 91 Day T-Bill Index | 1.00 | Low |
| 13 | CRISIL A Medium term Bond Index | 6.95 | Very High |
| 14 | CRISIL A Medium to Long Term Bond Index | 7.35 | Very High |
| 15 | CRISIL A Short Term Bond Index | 6.70 | Very High |
| 16 | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 3.24 | Moderately High |
| 17 | CRISIL AA and AA+ Long Term Bond Index | 3.81 | Moderately High |
| 18 | CRISIL AA and AA+ Medium Term Bond Index | 3.54 | Moderately High |
| 19 | CRISIL AA and AA+ Short Term Bond Index | 3.36 | Moderately High |
| 20 | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3.38 | Moderately High |
| 21 | CRISIL AA Long Term Bond Index | 4.33 | High |
| 22 | CRISIL AA- Long Term Bond Index | 5.00 | High |
| 23 | CRISIL AA Medium Term Bond Index | 3.86 | Moderately High |
| 24 | CRISIL AA- Medium Term Bond Index | 4.98 | High |
| 25 | CRISIL AA Short Term Bond Index | 3.95 | Moderately High |
| 26 | CRISIL AA- Short Term Bond Index | 4.82 | High |
| 27 | CRISIL AA+ Long Term Bond Index | 3.50 | Moderately High |
| 28 | CRISIL AA+ Medium Term Bond Index | 3.17 | Moderately High |

| <u>Sr. No.</u> | <u>List of Indices</u> | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|---|-------------------------|-------------------|
| 29 | CRISIL AA+ Short Term Bond Index | 2.81 | Moderate |
| 30 | CRISIL AAA 1 to 3 Year Short Term Bond Index | 1.84 | Low to Moderate |
| 31 | CRISIL AAA Long Term Bond Index | 2.80 | Moderate |
| 32 | CRISIL AAA Medium Term Bond Index | 2.47 | Moderate |
| 33 | CRISIL AAA Short Term Bond Index | 1.80 | Low to Moderate |
| 34 | CRISIL AAA up to 1 Year Short Term Bond Index | 1.47 | Low to Moderate |
| 35 | CRISIL Banking and PSU Debt Index | 2.38 | Moderate |
| 36 | CRISIL Composite AA Long Term Bond Index | 4.08 | High |
| 37 | CRISIL Composite AA Medium Term Bond Index | 3.87 | Moderately High |
| 38 | CRISIL Composite AA Short Term Bond Index | 3.69 | Moderately High |
| 39 | CRISIL Composite Bond Fund Index | 2.54 | Moderate |
| 40 | CRISIL Composite CD Index | 2.52 | Moderate |
| 41 | CRISIL Composite CP Index | 3.28 | Moderately High |
| 42 | CRISIL Composite Credit Risk Index | 3.79 | Moderately High |
| 43 | CRISIL Composite Gilt Index | 2.64 | Moderate |
| 44 | CRISIL Composite T-Bill Index | 1.09 | Low to Moderate |
| 45 | CRISIL Corporate Bond Composite Index | 2.47 | Moderate |
| 46 | CRISIL Dynamic Debt Index | 2.65 | Moderate |
| 47 | CRISIL Dynamic Gilt Index | 2.65 | Moderate |
| 48 | CRISIL FPI Index | 2.65 | Moderate |
| 49 | CRISIL Liquid Fund Index | 1.34 | Low to Moderate |
| 50 | CRISIL Long Term Corporate Bond Index | 2.86 | Moderate |
| 51 | CRISIL Long Term Debt Index | 2.78 | Moderate |
| 52 | CRISIL Long Term Gilt Index | 2.61 | Moderate |
| 53 | CRISIL Low Duration Debt Index | 2.55 | Moderate |
| 54 | CRISIL Medium Term Corporate Bond Index | 2.57 | Moderate |
| 55 | CRISIL Medium Term Credit Risk Index | 3.67 | Moderately High |
| 56 | CRISIL Medium Term Debt Index | 2.59 | Moderate |
| 57 | CRISIL Medium Term Gilt Index | 2.66 | Moderate |
| 58 | CRISIL Medium To Long Term Banking Debt Index | 3.64 | Moderately High |
| 59 | CRISIL Medium To Long Term Debt Index | 2.74 | Moderate |
| 60 | CRISIL Medium to Long Term PSU Debt Index | 2.67 | Moderate |
| 61 | CRISIL Money Market Index | 2.51 | Moderate |

| <u>Sr. No.</u> | <u>List of Indices</u> | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|--|-------------------------|-------------------|
| 62 | CRISIL Money Market Index-Insurance | 1.86 | 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 | 1.99 | Low to Moderate |
| 66 | CRISIL Short Term Credit Risk Index | 3.53 | Moderately High |
| 67 | CRISIL Short Term Gilt Index | 2.32 | Moderate |
| 68 | CRISIL Short Term PSU Debt Index | 1.66 | Low to Moderate |
| 69 | CRISIL Ultra Short Term Debt Index | 2.68 | Moderate |
| 70 | CRISIL Up to 91-Day CD Index | 1.61 | Low to Moderate |
| 71 | CRISIL Up to 91-Day CP Index | 1.47 | Low to Moderate |
| 72 | CRISIL upto 91 Day CP Index-A | 1.09 | Low to Moderate |
| 73 | CRISIL upto 91 Day CD Index-A | 0.99 | Low |
| 74 | CRISIL upto 91 Day CD Index-B | 2.26 | Moderate |
| 75 | CRISIL upto 91 Day CP Index-B | 1.74 | Low to Moderate |
| 76 | CRISIL upto 365 Day CD index-A | 1.43 | Low to Moderate |
| 77 | CRISIL upto 365 Day CP Index-A | 1.46 | Low to Moderate |
| 78 | CRISIL upto 365 Day CD index-B | 3.02 | Moderately High |
| 79 | CRISIL upto 365 Day CP Index-B | 2.40 | Moderate |
| 80 | CRISIL upto 365 Day CD Index-C | 3.72 | Moderately High |
| 81 | CRISIL upto 365 Day CP Index-C | 3.68 | Moderately High |
| 82 | CRISIL Short Term Banking Debt Index | 2.46 | Moderate |
| 83 | CRISIL 1 Month CD Index | 3.00 | Moderate |
| 84 | CRISIL 1 Month CP Index | 2.74 | Moderate |
| 85 | CRISIL 10 Year SDL Index | 2.67 | Moderate |
| 86 | CRISIL 1 Month T-bill Index | 1.00 | Low |
| 87 | CRISIL 2 Month T-bill Index | 1.00 | Low |
| 88 | CRISIL Gilt 2027 Index | 2.33 | Moderate |
| 89 | CRISIL Gilt 2028 Index | 2.33 | Moderate |
| 90 | CRISIL Arbitrage Index | 0.40 | Low |
| 91 | CRISIL Equity Savings Index | 3.00 | Moderate |
| 92 | CRISIL Hybrid 35+65 - Aggressive Index | 5.25 | Very High |

| <u>Sr. No.</u> | <u>List of Indices</u> | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|--|-------------------------|-------------------|
| 93 | CRISIL Hybrid 85+15 - Conservative Index | 3.15 | Moderately High |
| 94 | CRISIL Short Term Debt Hybrid 60+40 Fund Index | 4.10 | High |
| 95 | CRISIL Short Term Debt Hybrid 75+25 Fund Index | 3.45 | Moderately High |
| 96 | CRISIL Hybrid 50+50 - Moderate Index | 4.61 | High |
| 97 | CRISIL Hybrid 65+35 - Conservative Index | 3.98 | Moderately High |
| 98 | CRISIL Hybrid 25+75 - Aggressive Index | 5.67 | Very High |
| 99 | CRISIL Hybrid 75+25 - Conservative Index | 3.57 | Moderately High |
| 100 | CRISIL Liquid Fund AI Index | 1.03 | Low to Moderate |
| 101 | CRISIL Liquid Fund BI Index | 1.36 | Low to Moderate |
| 102 | CRISIL Low Duration Fund AI Index | 1.54 | Low to Moderate |
| 103 | CRISIL Low Duration Fund BI Index | 2.18 | Moderate |
| 104 | CRISIL Low Duration Fund CI Index | 3.26 | Moderately High |
| 105 | CRISIL Short Duration Fund AII Index | 1.97 | Low to Moderate |
| 106 | CRISIL Short Duration Fund BII Index | 2.72 | Moderate |
| 107 | CRISIL Short Duration Fund CII Index | 5.05 | Very High |
| 108 | CRISIL Medium Duration Fund AIII Index | 2.46 | Moderate |
| 109 | CRISIL Medium Duration Fund BIII Index | 2.97 | Moderate |
| 110 | CRISIL Medium Duration Fund CIII Index | 4.41 | High |
| 111 | CRISIL Medium to Long Duration Fund AIII Index | 2.66 | Moderate |
| 112 | CRISIL Medium to Long Duration Fund BIII Index | 3.20 | Moderately High |
| 113 | CRISIL Medium to Long Duration Fund CIII Index | 4.54 | High |
| 114 | CRISIL Long Duration Fund AIII Index | 2.71 | Moderate |
| 115 | CRISIL Credit Risk Fund CII Index | 4.44 | High |
| 116 | CRISIL Credit Risk Fund CIII Index | 4.47 | High |
| 117 | CRISIL Corporate Bond Fund BII Index | 2.65 | Moderate |
| 118 | CRISIL Corporate Bond Fund BIII Index | 3.03 | Moderately High |
| 119 | CRISIL Dynamic Bond Fund AIII Index | 2.65 | Moderate |
| 120 | CRISIL Dynamic Bond Fund BIII Index | 3.20 | Moderately High |
| 121 | CRISIL Dynamic Bond Fund CIII Index | 4.54 | High |
| 122 | CRISIL Money Market Fund AI Index | 1.34 | Low to Moderate |
| 123 | CRISIL Money Market Fund BI Index | 1.84 | Low to Moderate |

| <u>Sr. No.</u> | <u>List of Indices</u> | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|---|-------------------------|-------------------|
| 124 | CRISIL Money Market Fund CI Index | 3.03 | Moderately High |
| 125 | CRISIL Ultra Short Duration Fund AI Index | 1.42 | Low to Moderate |
| 126 | CRISIL Ultra Short Duration Fund BI Index | 2.15 | Moderate |
| 127 | CRISIL Ultra Short Duration Fund CI Index | 3.19 | Moderately High |
| 128 | CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 1.67 | Low to Moderate |
| 129 | CRISIL IBX SDL Index - May 2027 | 2.33 | Moderate |
| 130 | CRISIL IBX AAA Index - June 2023 | 1.48 | Low to Moderate |
| 131 | CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 2.00 | Low to Moderate |
| 132 | CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 2.67 | Moderate |
| 133 | CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 1.67 | Low to Moderate |
| 134 | CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 2.33 | Moderate |
| 135 | CRISIL Gilt 2027 Index | 2.33 | Moderate |
| 136 | CRISIL Gilt 2028 Index | 2.33 | Moderate |
| 137 | CRISIL IBX Gilt Index - April 2026 | 2.00 | Low to Moderate |
| 138 | CRISIL IBX Gilt Index - April 2029 | 2.67 | Moderate |
| 139 | CRISIL IBX SDL Index - September 2027 | 2.33 | Moderate |
| 140 | CRISIL IBX Gilt Index - June 2036 | 2.67 | Moderate |
| 141 | CRISIL IBX Gilt Index - April 2033 | 2.67 | Moderate |
| 142 | CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 2.67 | Moderate |
| 143 | CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 2.33 | Moderate |
| 144 | CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 2.33 | Moderate |
| 145 | CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 2.33 | Moderate |
| 146 | CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 2.67 | Moderate |
| 147 | CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 2.67 | Moderate |
| 148 | CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 2.01 | Moderate |
| 149 | CRISIL-IBX SDL Index - April 2033 | 2.67 | Moderate |
| 150 | CRISIL-IBX SDL Index - June 2027 | 2.33 | Moderate |

List of CRISIL Indices – Objectives and Inception Dates

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

| Sr. No. | Index | Objective | Inception date |
|------------------------------|---|--|----------------|
| 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 |
| PRC Composite Indices | | | |
| 17 | CRISIL Liquid Fund AI Index | To track the performance of a debt portfolio that includes TREPS, T-bills, and CPs, CDs issued by issuers having long term rating as AAA | 31-Mar-02 |
| 18 | CRISIL Liquid Fund BI Index | To track the performance of a debt portfolio that includes TREPS, T-bills and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA | 31-Mar-02 |
| 19 | CRISIL Money Market Fund AI Index | To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA | 1-Jan-95 |
| 20 | CRISIL Money Market Fund BI Index | To track the performance of a money market portfolio comprising of T-bills, and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA | 1-Jan-95 |
| 21 | CRISIL Money Market Fund CI Index | To track the performance of a money market portfolio comprising of T-bills, and CPs and CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A- | 1-Jan-95 |
| 22 | CRISIL Ultra Short Duration Fund AI Index | To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA | 1-Jan-97 |
| 23 | CRISIL Ultra Short Duration Fund BI Index | To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA | 1-Jan-97 |
| 24 | CRISIL Ultra Short Duration Fund CI Index | To track the performance of an ultra-short term debt portfolio comprising of T-bills, AAA/AA+/AA/AA-/A+/A/A- rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA/AA+/AA/AA-/A+/A/A- | 1-Jan-97 |
| 25 | CRISIL Low Duration Fund AI Index | To track the performance of low duration debt portfolio comprising of AAA rated short term corporate bonds and CPs, CDs issued by issuers having long term rating as AAA | 1-Jan-97 |

| Sr. No. | Index | Objective | Inception date |
|---------|--|---|----------------|
| 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 |
| 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/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 |

| Sr. No. | Index | Objective | Inception date |
|-----------------------|--|---|----------------|
| 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/A- rated corporate bonds across maturities | 31-Mar-02 |
| Gilt Indices | | | |
| 45 | CRISIL Dynamic Gilt Index | To track the performance of a portfolio comprising of most liquid government securities without any maturity constraints. | 1-Jan-97 |
| 46 | CRISIL Short Term Gilt Index | To track the performance of a portfolio of government securities with residual maturity up to five years | 1-Oct-04 |
| 47 | CRISIL Medium Term Gilt Index | To track the performance of a portfolio of government securities with residual maturity greater than five and up to ten years | 1-Oct-04 |
| 48 | CRISIL Long Term Gilt Index | To track the performance of a portfolio of government securities with residual maturity greater than ten years | 1-Oct-04 |
| 49 | CRISIL Composite Gilt Index | To track the performance of a portfolio comprising most liquid government securities, in each of the long term, medium term and short term maturity segments | 1-Oct-04 |
| 50 | CRISIL 10 Year Gilt Index | CRISIL 10 Year Gilt Index seeks to track the performance of the 10 year benchmark government security. | 1-Sep-01 |
| Credit Indices | | | |
| 51 | CRISIL AAA Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |
| 52 | CRISIL AAA Medium Term Bond Index | To track the performance of a medium-term debt portfolio consisting of AAA rated corporate bonds with residual maturity greater than three and up to five years | 31-Mar-02 |
| 53 | CRISIL AAA Short Term Bond Index | To track the performance of a short-term debt portfolio consisting of AAA rated corporate bonds with residual maturity up to three years | 31-Mar-02 |
| 54 | CRISIL Composite AA Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |
| 55 | CRISIL Composite AA Medium Term Bond Index | To track the performance of a medium-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity greater than three and up to five years | 31-Mar-02 |
| 56 | CRISIL Composite AA Short Term Bond Index | To track the performance of a short-term debt portfolio consisting of "AA", "AA+" and "AA-" rated corporate bonds with residual maturity up to three years | 31-Mar-02 |
| 57 | CRISIL AA and AA+ Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |
| 58 | CRISIL AA and AA+ Medium Term Bond Index | To track the performance of a medium-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity greater than three and up to five years | 31-Mar-02 |
| 59 | CRISIL AA and AA+ Short Term Bond Index | To track the performance of a short-term debt portfolio consisting of "AA" rated and "AA+" rated corporate bonds with residual maturity up to three years | 31-Mar-02 |
| 60 | CRISIL AA Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of "AA" rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |
| 61 | CRISIL AA+ Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of "AA+" rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |
| 62 | CRISIL AA- Long Term Bond Index | To track the performance of a long-term debt portfolio consisting of "AA-" rated corporate bonds with residual maturity greater than five years | 31-Mar-02 |

| Sr. No. | Index | Objective | Inception date |
|-----------------------|--|--|----------------|
| 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 |
| Hybrid Indices | | | |
| 76 | CRISIL Hybrid 35+65 - Aggressive Index | To track the performance of an equity-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(65%) and CRISIL Composite Bond Fund Index (35%) | 31-Mar-02 |
| 77 | CRISIL Hybrid 50+50 - Moderate Index | To track the performance of an hybrid portfolio having a blend of the S&P BSE 200 TR(50%) and CRISIL Composite Bond Fund Index (50%) | 31-Mar-02 |
| 78 | CRISIL Hybrid 65+35 - Conservative Index | To track the performance of an debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(35%) and CRISIL Composite Bond Fund Index (65%) | 31-Mar-02 |
| 79 | CRISIL Hybrid 85+15 - Conservative Index | To track the performance of a debt-oriented hybrid portfolio having a blend of the S&P BSE 200 TR(15%) and CRISIL Composite Bond Fund Index (85%) | 31-Mar-02 |
| 80 | CRISIL Short Term Debt Hybrid 60+40 Fund Index | To track the performance of a debt-oriented hybrid portfolio having a blend of S&P BSE 200 TR(40%) and CRISIL Short Term Bond Fund Index (60%). | 31-Mar-02 |

| Sr. No. | Index | Objective | Inception date |
|-----------------------------|--|---|----------------|
| 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 |
| Money Market Indices | | | |
| 86 | CRISIL Overnight Fund AI Index | To track the performance of a money market portfolio with a 100% allocation to TREPS | 17-Sep-03 |
| 87 | CRISIL 1 Month CD Index | To track the performance of a portfolio of CDs with residual maturity around 1 month | 31-Mar-02 |
| 88 | CRISIL 2 Month CD Index | To track the performance of a portfolio of CDs with residual maturity around 2 months | 31-Mar-02 |
| 89 | CRISIL 3 Month CD Index | To track the performance of a portfolio of CDs with residual maturity around 3 months | 31-Mar-02 |
| 90 | CRISIL 6 Month CD Index | To track the performance of a portfolio of CDs with residual maturity around 6 months | 31-Mar-02 |
| 91 | CRISIL 1 Year CD Index | To track the performance of a portfolio of CDs with residual maturity around 1 year | 31-Mar-02 |
| 92 | CRISIL Composite CD Index | To track the performance of a portfolio of CDs across maturities | 30-Sep-10 |
| 93 | CRISIL Up to 91-Day CD Index | To track the performance of a portfolio of CDs with residual maturity up to 91 days | 2-Apr-20 |
| 94 | CRISIL 1 Month CP Index | To track the performance of a portfolio of CPs with residual maturity around 1 month | 31-Mar-02 |
| 95 | CRISIL 2 Month CP Index | To track the performance of a portfolio of CPs with residual maturity around 2 months | 31-Mar-02 |
| 96 | CRISIL 3 Month CP Index | To track the performance of a portfolio of CPs with residual maturity around 3 months | 31-Mar-02 |
| 97 | CRISIL 6 Month CP Index | To track the performance of a portfolio of CPs with residual maturity around 6 months | 31-Mar-02 |
| 98 | CRISIL 6 Month CP Rate Index | To track the performance of a portfolio of most recently issued A1+ rated 6 month CP | 30-Apr-07 |
| 99 | CRISIL 1 Year CP Index | To track the performance of a portfolio of CPs with residual maturity around 1 year | 31-Mar-02 |
| 100 | CRISIL Composite CP Index | To track the performance of a portfolio of CPs across maturities | 30-Apr-07 |
| 101 | CRISIL Up to 91-Day CP Index | To track the performance of a portfolio of CPs with residual maturity up to 91 days | 2-Apr-20 |
| 102 | CRISIL Upto 91 Day CD Index - A | To track the performance of a portfolio of CDs issued by issuers having long term rating as AAA with residual maturity up to 91 days | 14-Jul-17 |
| 103 | CRISIL Upto 91 Day CD Index - B | To track the performance of a portfolio of CDs issued by issuers having long term rating as AA+/AA with residual maturity up to 91 days | 14-Jul-17 |
| 104 | CRISIL Upto 91 Day CP Index – A | To track the performance of a portfolio of CPs issued by issuers having long term rating as AAA with residual maturity up to 91 days | 14-Jul-17 |

| Sr. No. | Index | Objective | Inception date |
|-----------------------------------|--|---|----------------|
| 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 |
| Dollar Denominated Indices | | | |
| 120 | CRISIL Composite Bond Fund Dollar Index | To track the performance of CRISIL Composite Bond Fund Index (CRISIL Compbex) converted in USD denomination | 31-Mar-02 |
| 121 | CRISIL Short Term Bond Fund Dollar Index | To track the performance of CRISIL Short Term Bond Fund Index (CRISIL Stbex) converted in USD denomination | 31-Mar-02 |
| 122 | CRISIL Liquid Fund Dollar Index | To track the performance of CRISIL Liquid Fund Index (CRISIL Liquifex) converted in USD denomination | 31-Mar-02 |
| 123 | CRISIL 91 Day T-Bill Dollar Index | To track the performance of CRISIL 91 Day T-Bill Index converted in USD denomination | 25-Aug-98 |
| 124 | CRISIL 1 Year T-Bill Dollar Index | To track the performance of CRISIL 1 Year T-Bill Index converted in USD denomination | 25-Aug-98 |
| 125 | CRISIL 10 Year Gilt Dollar Index | To track the performance of CRISIL 10 Year Gilt Index converted in USD denomination | 1-Sep-01 |
| 126 | CRISIL Gilt Dollar Index | To track the performance of CRISIL Gilt Index converted in USD denomination | 25-Aug-98 |
| 127 | CRISIL FPI Dollar Index | To capture the performance of CRISIL FPI Index in USD denomination | 31-Aug-11 |
| Banking and PSU Indices | | | |

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

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