

# CRISIL Indices

Factsheet

January 01, 2025

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## Constituent Details –01 January 2025

The securities that would form a part of the indices with effect from 01 January 2025 are as follows:

| Index                                   | Sr.no | ISIN         | Issuer/Security Name                    |
|---|-------|--------------|---|
| CRISIL A Medium To Long Term Bond Index | 1     | INE760I07086 | Meghalaya Energy Corporation Ltd.       |
| CRISIL A Medium To Long Term Bond Index | 2     | INE540P07517 | U. P. Power Corporation Ltd.            |
| CRISIL A Medium To Long Term Bond Index | 3     | INE889K08038 | Ascend Telecom Infrastructure Pvt. Ltd. |
| CRISIL A Medium To Long Term Bond Index | 4     | INE818W08123 | ESAF Small Finance Bank Ltd.            |
| CRISIL A Medium To Long Term Bond Index | 5     | INE612U08058 | Electronica Finance Ltd.                |
| CRISIL A Medium To Long Term Bond Index | 6     | INE583D08057 | U GRO Capital Ltd.                      |
| CRISIL A Medium To Long Term Bond Index | 7     | INE515Q08267 | Annapurna Finance Pvt. Ltd.             |
| CRISIL A Medium To Long Term Bond Index | 8     | INE735W08053 | Utkarsh Small Finance Bank Ltd.         |
| CRISIL A Medium To Long Term Bond Index | 9     | INE04ZW08017 | Indium Software (India) Pvt. Ltd.       |
| CRISIL A Medium To Long Term Bond Index | 10    | INE448U07265 | Veritas Finance Pvt. Ltd.               |
| CRISIL A Medium To Long Term Bond Index | 11    | INE0GCN07039 | Adani Airport Holdings Ltd.             |
| CRISIL A Short Term Bond Index          | 1     | INE046W07180 | Muthoot Microfin Ltd.                   |
| CRISIL A Short Term Bond Index          | 2     | INE808K07261 | Arohan Financial Services Ltd.          |
| CRISIL A Short Term Bond Index          | 3     | INE540P07442 | U. P. Power Corporation Ltd.            |
| CRISIL A Short Term Bond Index          | 4     | INE192U07343 | Kogta Financial (India) Ltd.            |
| CRISIL A Short Term Bond Index          | 5     | INE0AY207012 | RenServ Global Pvt. Ltd.                |
| CRISIL A Short Term Bond Index          | 6     | INE681R08034 | Nirmal Bang Securities Pvt. Ltd.        |
| CRISIL A Short Term Bond Index          | 7     | INE0D8F07048 | OPG Power generation Pvt. Ltd.          |
| CRISIL A Short Term Bond Index          | 8     | INE612U07092 | Electronica Finance Ltd.                |
| CRISIL A Short Term Bond Index          | 9     | INE321N07327 | Incred Financial Services Ltd.          |
| CRISIL A Short Term Bond Index          | 10    | INE015L07790 | Edelweiss Asset Reconstruction Co. Ltd. |

| Index                          | Sr.no | ISIN         | Issuer/Security Name                      |
|--------------------------------|-------|--------------|---|
| CRISIL A Short Term Bond Index | 11    | INE903F08201 | GMR Airports Ltd.                         |
| CRISIL A Short Term Bond Index | 12    | INE605Y07155 | Auxilo Finserve Pvt. Ltd.                 |
| CRISIL A Short Term Bond Index | 13    | INE757O07049 | Prestige Projects Pvt. Ltd.               |
| CRISIL A Short Term Bond Index | 14    | INE0GCN07021 | Adani Airport Holdings Ltd.               |
| CRISIL A Short Term Bond Index | 15    | INE528S08076 | Edelweiss Retail Finance Ltd.             |
| CRISIL A Short Term Bond Index | 16    | INE109C07097 | Arman Financial Services Ltd.             |
| CRISIL A Short Term Bond Index | 17    | INE657N08066 | Edelweiss Rural & Corporate Services Ltd. |
| CRISIL A Short Term Bond Index | 18    | INE138I08083 | Marwadi Shares & Finance Ltd.             |
| CRISIL A Short Term Bond Index | 19    | INE016P07237 | Vistaar Financial Services Pvt. Ltd.      |
| CRISIL A Short Term Bond Index | 20    | INE06WU07064 | Laxmi India Finance Pvt. Ltd.             |
| CRISIL A Short Term Bond Index | 21    | INE583D07489 | U GRO Capital Ltd.                        |
| CRISIL A Short Term Bond Index | 22    | INE389Z07054 | Profectus Capital Pvt. Ltd.               |
| CRISIL A Short Term Bond Index | 23    | INE010A08156 | Prism Johnson Ltd.                        |
| CRISIL A Short Term Bond Index | 24    | INE342T07536 | Navi Finserv Ltd.                         |
| CRISIL A Short Term Bond Index | 25    | INE07HK07718 | Krazybee Services Pvt. Ltd.               |
| CRISIL A Short Term Bond Index | 26    | INE01EQ07137 | Tyger Capital Pvt. Ltd.                   |
| CRISIL A Short Term Bond Index | 27    | INE296G07184 | Muthoot Capital Services Ltd.             |
| CRISIL A Short Term Bond Index | 28    | INE101Q07AS3 | Muthoottu Mini Financiers Ltd.            |
| CRISIL A Short Term Bond Index | 29    | INE884Q07731 | Midland Microfin Ltd.                     |
| CRISIL A Short Term Bond Index | 30    | INE03K307058 | Satin Finserv Ltd.                        |
| CRISIL A Short Term Bond Index | 31    | INE07UF07018 | Hiranandani Financial Services Pvt. Ltd.  |
| CRISIL A Short Term Bond Index | 32    | INE02YC07026 | Satin Housing Finance Ltd.                |
| CRISIL A Short Term Bond Index | 33    | INE01HV07494 | Vivriti Capital Ltd.                      |

| Index                           | Sr.no | ISIN             | Issuer/Security Name                    |
|---------------------------------|-------|------------------|---|
| CRISIL A Short Term Bond Index  | 34    | INE572J0773<br>7 | Spandana Sphoorty Financial Ltd.        |
| CRISIL A Short Term Bond Index  | 35    | INE501X0763<br>8 | Aye Finance Pvt. Ltd.                   |
| CRISIL A Short Term Bond Index  | 36    | INE04HY0717<br>9 | Vedika Credit Capital Ltd.              |
| CRISIL A Short Term Bond Index  | 37    | INE859C0719<br>6 | IKF Finance Ltd.                        |
| CRISIL A Short Term Bond Index  | 38    | INE149K0701<br>3 | The Sandur Manganese & Iron Ores Ltd.   |
| CRISIL A Short Term Bond Index  | 39    | INE04VS0735<br>4 | Oxyzo Financial Services Ltd.           |
| CRISIL A Short Term Bond Index  | 40    | INE00DJ0704<br>5 | Tapir Constructions Ltd.                |
| CRISIL A Short Term Bond Index  | 41    | INE448U0727<br>3 | Veritas Finance Pvt. Ltd.               |
| CRISIL A Short Term Bond Index  | 42    | INE157D07EJ<br>4 | Clix Capital Services Pvt. Ltd.         |
| CRISIL A Short Term Bond Index  | 43    | INE0Q6I0702<br>5 | Tyger Home Finance Pvt. Ltd.            |
| CRISIL A Medium Term Bond Index | 1     | INE889K0803<br>8 | Ascend Telecom Infrastructure Pvt. Ltd. |
| CRISIL A Medium Term Bond Index | 2     | INE087H0801<br>9 | Shree Renuka Sugars Ltd.                |
| CRISIL A Medium Term Bond Index | 3     | INE501X0759<br>6 | Aye Finance Pvt. Ltd.                   |
| CRISIL A Medium Term Bond Index | 4     | INE04ZW080<br>17 | Indium Software (India) Pvt. Ltd.       |
| CRISIL A Medium Term Bond Index | 5     | INE448U0726<br>5 | Veritas Finance Pvt. Ltd.               |
| CRISIL A Medium Term Bond Index | 6     | INE0GCN070<br>39 | Adani Airport Holdings Ltd.             |
| CRISIL Dynamic Gilt Index       | 1     | IN002024001<br>9 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 2     | IN002024012<br>6 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 3     | IN002024002<br>7 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 4     | IN002023008<br>5 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 5     | IN002024005<br>0 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 6     | IN002024003<br>5 | Central Government                      |
| CRISIL Dynamic Gilt Index       | 7     | IN002022015<br>1 | Central Government                      |

| Index                         | Sr.no | ISIN         | Issuer/Security Name |
|-------------------------------|-------|--------------|----------------------|
| CRISIL Dynamic Gilt Index     | 8     | IN0020240076 | Central Government   |
| CRISIL Dynamic Gilt Index     | 9     | IN0020240118 | Central Government   |
| CRISIL Dynamic Gilt Index     | 10    | IN0020230135 | Central Government   |
| CRISIL Dynamic Gilt Index     | 11    | IN0020230077 | Central Government   |
| CRISIL Dynamic Gilt Index     | 12    | IN0020230010 | Central Government   |
| CRISIL Composite Gilt Index   | 1     | IN0020240027 | Central Government   |
| CRISIL Composite Gilt Index   | 2     | IN0020240035 | Central Government   |
| CRISIL Composite Gilt Index   | 3     | IN0020230077 | Central Government   |
| CRISIL Composite Gilt Index   | 4     | IN0020240019 | Central Government   |
| CRISIL Composite Gilt Index   | 5     | IN0020230085 | Central Government   |
| CRISIL Composite Gilt Index   | 6     | IN0020240126 | Central Government   |
| CRISIL Composite Gilt Index   | 7     | IN0020240050 | Central Government   |
| CRISIL Composite Gilt Index   | 8     | IN0020230101 | Central Government   |
| CRISIL Composite Gilt Index   | 9     | IN0020230010 | Central Government   |
| CRISIL Long Term Gilt Index   | 1     | IN0020240027 | Central Government   |
| CRISIL Long Term Gilt Index   | 2     | IN0020240035 | Central Government   |
| CRISIL Long Term Gilt Index   | 3     | IN0020230077 | Central Government   |
| CRISIL Long Term Gilt Index   | 4     | IN0020230051 | Central Government   |
| CRISIL Long Term Gilt Index   | 5     | IN0020230127 | Central Government   |
| CRISIL Long Term Gilt Index   | 6     | IN0020220102 | Central Government   |
| CRISIL Long Term Gilt Index   | 7     | IN0020240118 | Central Government   |
| CRISIL Long Term Gilt Index   | 8     | IN0020220029 | Central Government   |
| CRISIL Medium Term Gilt Index | 1     | IN0020240019 | Central Government   |

| Index                         | Sr.no | ISIN         | Issuer/Security Name                              |
|-------------------------------|-------|--------------|---|
| CRISIL Medium Term Gilt Index | 2     | IN0020230085 | Central Government                                |
| CRISIL Medium Term Gilt Index | 3     | IN0020240126 | Central Government                                |
| CRISIL Medium Term Gilt Index | 4     | IN0020230135 | Central Government                                |
| CRISIL Medium Term Gilt Index | 5     | IN0020220151 | Central Government                                |
| CRISIL Medium Term Gilt Index | 6     | IN0020210244 | Central Government                                |
| CRISIL Medium Term Gilt Index | 7     | IN0020230036 | Central Government                                |
| CRISIL Medium Term Gilt Index | 8     | IN0020240076 | Central Government                                |
| CRISIL Short Term Gilt Index  | 1     | IN0020240050 | Central Government                                |
| CRISIL Short Term Gilt Index  | 2     | IN0020230101 | Central Government                                |
| CRISIL Short Term Gilt Index  | 3     | IN0020230010 | Central Government                                |
| CRISIL Short Term Gilt Index  | 4     | IN0020220037 | Central Government                                |
| CRISIL Short Term Gilt Index  | 5     | IN0020210012 | Central Government                                |
| CRISIL Short Term Gilt Index  | 6     | IN0020220011 | Central Government                                |
| CRISIL Short Term Gilt Index  | 7     | IN0020210186 | Central Government                                |
| CRISIL Short Term Gilt Index  | 8     | IN0020200112 | Central Government                                |
| CRISIL 1 Month CD Index       | 1     | INE028A16HC2 | Bank of Baroda                                    |
| CRISIL 1 Month CD Index       | 2     | INE476A16XK3 | Canara Bank                                       |
| CRISIL 1 Month CD Index       | 3     | INE090AD6113 | ICICI Bank Ltd.                                   |
| CRISIL 1 Month CD Index       | 4     | INE092T16XK8 | IDFC First Bank Ltd.                              |
| CRISIL 1 Month CD Index       | 5     | INE095A16V12 | IndusInd Bank Ltd.                                |
| CRISIL 1 Month CD Index       | 6     | INE237A168V8 | Kotak Mahindra Bank Ltd.                          |
| CRISIL 1 Month CD Index       | 7     | INE261F16777 | National Bank for Agriculture & Rural Development |
| CRISIL 1 Month CD Index       | 8     | INE608A16RJ5 | Punjab & Sind Bank                                |

| Index                   | Sr.no | ISIN         | Issuer/Security Name                       |
|-------------------------|-------|--------------|--|
| CRISIL 1 Month CD Index | 9     | INE556F16AP8 | Small Industries Development Bank Of India |
| CRISIL 1 Month CD Index | 10    | INE692A16GS3 | Union Bank Of India                        |
| CRISIL 2 month CD Index | 1     | INE238AD6827 | Axis Bank Ltd.                             |
| CRISIL 2 month CD Index | 2     | INE028A16FB8 | Bank of Baroda                             |
| CRISIL 2 month CD Index | 3     | INE084A16CL7 | Bank Of India                              |
| CRISIL 2 month CD Index | 4     | INE476A16YZ9 | Canara Bank                                |
| CRISIL 2 month CD Index | 5     | INE040A16EP6 | HDFC Bank Ltd.                             |
| CRISIL 2 month CD Index | 6     | INE090AD6139 | ICICI Bank Ltd.                            |
| CRISIL 2 month CD Index | 7     | INE237A163W7 | Kotak Mahindra Bank Ltd.                   |
| CRISIL 2 month CD Index | 8     | INE160A16OM8 | Punjab National Bank                       |
| CRISIL 2 month CD Index | 9     | INE556F16AR4 | Small Industries Development Bank Of India |
| CRISIL 2 month CD Index | 10    | INE692A16GZ8 | Union Bank Of India                        |
| CRISIL 3 month CD Index | 1     | INE976G16NX3 | RBL Bank Ltd.                              |
| CRISIL 3 month CD Index | 2     | INE238AD6AC3 | Axis Bank Ltd.                             |
| CRISIL 3 month CD Index | 3     | INE028A16HB4 | Bank of Baroda                             |
| CRISIL 3 month CD Index | 4     | INE084A16CX2 | Bank Of India                              |
| CRISIL 3 month CD Index | 5     | INE457A16MS9 | BANK OF MAHARASHTRA                        |
| CRISIL 3 month CD Index | 6     | INE040A16GB1 | HDFC Bank Ltd.                             |
| CRISIL 3 month CD Index | 7     | INE562A16NS4 | Indian Bank                                |
| CRISIL 3 month CD Index | 8     | INE036D16IB9 | Karur Vysya Bank Ltd.                      |
| CRISIL 3 month CD Index | 9     | INE160A16QP6 | Punjab National Bank                       |
| CRISIL 3 month CD Index | 10    | INE692A16IG4 | Union Bank Of India                        |
| CRISIL 6 Month CD Index | 1     | INE063P16AF5 | Equitas Small Finance Bank Ltd.            |



| Index                        | Sr.no | ISIN         | Issuer/Security Name                              |
|------------------------------|-------|--------------|---|
| CRISIL 6 Month CD Index      | 2     | INE238AD6835 | Axis Bank Ltd.                                    |
| CRISIL 6 Month CD Index      | 3     | INE028A16HA6 | Bank of Baroda                                    |
| CRISIL 6 Month CD Index      | 4     | INE476A16ZS1 | Canara Bank                                       |
| CRISIL 6 Month CD Index      | 5     | INE040A16FA5 | HDFC Bank Ltd.                                    |
| CRISIL 6 Month CD Index      | 6     | INE090AD6162 | ICICI Bank Ltd.                                   |
| CRISIL 6 Month CD Index      | 7     | INE562A16NR6 | Indian Bank                                       |
| CRISIL 6 Month CD Index      | 8     | INE237A168X4 | Kotak Mahindra Bank Ltd.                          |
| CRISIL 6 Month CD Index      | 9     | INE261F16884 | National Bank for Agriculture & Rural Development |
| CRISIL 6 Month CD Index      | 10    | INE556F16AS2 | Small Industries Development Bank Of India        |
| CRISIL 1 Year CD Index       | 1     | INE084A16CV6 | Bank Of India                                     |
| CRISIL 1 Year CD Index       | 2     | INE476A16ZT9 | Canara Bank                                       |
| CRISIL 1 Year CD Index       | 3     | INE040A16GA3 | HDFC Bank Ltd.                                    |
| CRISIL 1 Year CD Index       | 4     | INE008A16X40 | IDBI Bank Ltd.                                    |
| CRISIL 1 Year CD Index       | 5     | INE562A16NQ8 | Indian Bank                                       |
| CRISIL 1 Year CD Index       | 6     | INE095A16X85 | IndusInd Bank Ltd.                                |
| CRISIL 1 Year CD Index       | 7     | INE237A160Z6 | Kotak Mahindra Bank Ltd.                          |
| CRISIL 1 Year CD Index       | 8     | INE160A16QL5 | Punjab National Bank                              |
| CRISIL 1 Year CD Index       | 9     | INE556F16AX2 | Small Industries Development Bank Of India        |
| CRISIL 1 Year CD Index       | 10    | INE692A16IF6 | Union Bank Of India                               |
| CRISIL Up to 91-Day CD Index | 1     | INE949L16CC7 | AU Small Finance Bank Ltd.                        |
| CRISIL Up to 91-Day CD Index | 2     | INE949L16CD5 | AU Small Finance Bank Ltd.                        |
| CRISIL Up to 91-Day CD Index | 3     | INE949L16CG8 | AU Small Finance Bank Ltd.                        |
| CRISIL Up to 91-Day CD Index | 4     | INE949L16CH6 | AU Small Finance Bank Ltd.                        |

| Index                        | Sr.no | ISIN         | Issuer/Security Name       |
|------------------------------|-------|--------------|----------------------------|
| CRISIL Up to 91-Day CD Index | 5     | INE949L16CJ2 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 6     | INE949L16CN4 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 7     | INE949L16CP9 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 8     | INE949L16CQ7 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 9     | INE949L16CR5 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 10    | INE238AD6629 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 11    | INE238AD6637 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 12    | INE238AD6645 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 13    | INE238AD6652 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 14    | INE238AD6702 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 15    | INE238AD6819 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 16    | INE238AD6827 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 17    | INE238AD6AC3 | Axis Bank Ltd.             |
| CRISIL Up to 91-Day CD Index | 18    | INE028A16EU1 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 19    | INE028A16FB8 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 20    | INE028A16GG5 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 21    | INE028A16GO9 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 22    | INE028A16GT8 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 23    | INE028A16GU6 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 24    | INE028A16GX0 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 25    | INE028A16HB4 | Bank of Baroda             |
| CRISIL Up to 91-Day CD Index | 26    | INE084A16CL7 | Bank Of India              |
| CRISIL Up to 91-Day CD Index | 27    | INE084A16CN3 | Bank Of India              |

| Index                        | Sr.no | ISIN         | Issuer/Security Name        |
|------------------------------|-------|--------------|-----------------------------|
| CRISIL Up to 91-Day CD Index | 28    | INE084A16CR4 | Bank Of India               |
| CRISIL Up to 91-Day CD Index | 29    | INE084A16CX2 | Bank Of India               |
| CRISIL Up to 91-Day CD Index | 30    | INE457A16ML4 | BANK OF MAHARASHTRA         |
| CRISIL Up to 91-Day CD Index | 31    | INE457A16MS9 | BANK OF MAHARASHTRA         |
| CRISIL Up to 91-Day CD Index | 32    | INE476A16XI7 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 33    | INE476A16XJ5 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 34    | INE476A16XK3 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 35    | INE476A16YV8 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 36    | INE476A16YZ9 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 37    | INE476A16ZK8 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 38    | INE476A16ZM4 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 39    | INE476A16ZN2 | Canara Bank                 |
| CRISIL Up to 91-Day CD Index | 40    | INE01GA16228 | DBS Bank India Ltd.         |
| CRISIL Up to 91-Day CD Index | 41    | INE01GA16236 | DBS Bank India Ltd.         |
| CRISIL Up to 91-Day CD Index | 42    | INE514E16CH3 | Export Import Bank Of India |
| CRISIL Up to 91-Day CD Index | 43    | INE171A16LP4 | Federal Bank Ltd.           |
| CRISIL Up to 91-Day CD Index | 44    | INE171A16LQ2 | Federal Bank Ltd.           |
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| CRISIL Up to 91-Day CD Index | 46    | INE171A16LY6 | Federal Bank Ltd.           |
| CRISIL Up to 91-Day CD Index | 47    | INE171A16LZ3 | Federal Bank Ltd.           |
| CRISIL Up to 91-Day CD Index | 48    | INE171A16MQ0 | Federal Bank Ltd.           |
| CRISIL Up to 91-Day CD Index | 49    | INE040A16EK7 | HDFC Bank Ltd.              |
| CRISIL Up to 91-Day CD Index | 50    | INE040A16EL5 | HDFC Bank Ltd.              |

| Index                        | Sr.no | ISIN         | Issuer/Security Name |
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| CRISIL Up to 91-Day CD Index | 51    | INE040A16EM3 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 52    | INE040A16EN1 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 53    | INE040A16EP6 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 54    | INE040A16FP3 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 55    | INE040A16FS7 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 56    | INE040A16FV1 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 57    | INE040A16FX7 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 58    | INE040A16GB1 | HDFC Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 59    | INE090AD6113 | ICICI Bank Ltd.      |
| CRISIL Up to 91-Day CD Index | 60    | INE090AD6121 | ICICI Bank Ltd.      |
| CRISIL Up to 91-Day CD Index | 61    | INE090AD6139 | ICICI Bank Ltd.      |
| CRISIL Up to 91-Day CD Index | 62    | INE090AD6147 | ICICI Bank Ltd.      |
| CRISIL Up to 91-Day CD Index | 63    | INE090AD6196 | ICICI Bank Ltd.      |
| CRISIL Up to 91-Day CD Index | 64    | INE008A16V59 | IDBI Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 65    | INE008A16V75 | IDBI Bank Ltd.       |
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| Index                        | Sr.no | ISIN         | Issuer/Security Name     |
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| CRISIL Up to 91-Day CD Index | 77    | INE562A16NC8 | Indian Bank              |
| CRISIL Up to 91-Day CD Index | 78    | INE562A16NK1 | Indian Bank              |
| CRISIL Up to 91-Day CD Index | 79    | INE562A16NL9 | Indian Bank              |
| CRISIL Up to 91-Day CD Index | 80    | INE562A16NN5 | Indian Bank              |
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| CRISIL Up to 91-Day CD Index | 84    | INE095A16V46 | IndusInd Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 85    | INE095A16V79 | IndusInd Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 86    | INE095A16V87 | IndusInd Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 87    | INE095A16W11 | IndusInd Bank Ltd.       |
| CRISIL Up to 91-Day CD Index | 88    | INE237A160W3 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 89    | INE237A162V1 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 90    | INE237A162W9 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 91    | INE237A163V9 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 92    | INE237A163W7 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 93    | INE237A164V7 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 94    | INE237A165V4 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 95    | INE237A166V2 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 96    | INE237A166W0 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 97    | INE237A166Y6 | Kotak Mahindra Bank Ltd. |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                              |
|------------------------------|-------|--------------|---|
| CRISIL Up to 91-Day CD Index | 98    | INE237A168V8 | Kotak Mahindra Bank Ltd.                          |
| CRISIL Up to 91-Day CD Index | 99    | INE261F16769 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 100   | INE261F16777 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 101   | INE261F16785 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 102   | INE261F16793 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 103   | INE261F16801 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 104   | INE261F16819 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 105   | INE261F16835 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 106   | INE261F16850 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 107   | INE160A16OH8 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 108   | INE160A16OI6 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 109   | INE160A16OL0 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 110   | INE160A16OM8 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 111   | INE160A16PK9 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 112   | INE160A16QA8 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 113   | INE160A16QD2 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 114   | INE160A16QF7 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 115   | INE160A16QG5 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 116   | INE160A16QH3 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 117   | INE160A16QK7 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 118   | INE160A16QP6 | Punjab National Bank                              |
| CRISIL Up to 91-Day CD Index | 119   | INE556F16AO1 | Small Industries Development Bank Of India        |
| CRISIL Up to 91-Day CD Index | 120   | INE556F16AP8 | Small Industries Development Bank Of India        |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                       |
|------------------------------|-------|--------------|--|
| CRISIL Up to 91-Day CD Index | 121   | INE556F16AQ6 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CD Index | 122   | INE556F16AR4 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CD Index | 123   | INE062A16564 | State Bank of India                        |
| CRISIL Up to 91-Day CD Index | 124   | INE062A16572 | State Bank of India                        |
| CRISIL Up to 91-Day CD Index | 125   | INE692A16GQ7 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 126   | INE692A16GR5 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 127   | INE692A16GS3 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 128   | INE692A16GY1 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 129   | INE692A16GZ8 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 130   | INE692A16IB5 | Union Bank Of India                        |
| CRISIL Up to 91-Day CD Index | 131   | INE692A16IG4 | Union Bank Of India                        |
| CRISIL 1 Month CP Index      | 1     | INE128M14993 | L&T Metro Rail (Hyderabad) Ltd.            |
| CRISIL 1 Month CP Index      | 2     | INE018A14KY6 | Larsen & Toubro Ltd.                       |
| CRISIL 1 Month CP Index      | 3     | INE725H14CI1 | Tata Projects Ltd.                         |
| CRISIL 1 Month CP Index      | 4     | INE047A14AA6 | Grasim Industries Ltd.                     |
| CRISIL 1 Month CP Index      | 5     | INE481G14EU4 | Ultratech Cement Ltd.                      |
| CRISIL 1 Month CP Index      | 6     | INE850D14SX1 | Godrej Agrovvet Ltd.                       |
| CRISIL 1 Month CP Index      | 7     | INE102D14AI6 | Godrej Consumer Products Ltd.              |
| CRISIL 1 Month CP Index      | 8     | INE233A14U75 | Godrej Industries Ltd.                     |
| CRISIL 1 Month CP Index      | 9     | INE180C14284 | Capri Global Capital Ltd.                  |
| CRISIL 1 Month CP Index      | 10    | INE530B14CK4 | IIFL Finance Ltd.                          |
| CRISIL 1 Month CP Index      | 11    | INE012I14RD1 | JM Financial Services Ltd.                 |
| CRISIL 1 Month CP Index      | 12    | INE02JD14500 | Godrej Housing Finance Ltd.                |

| Index                   | Sr.no | ISIN         | Issuer/Security Name                     |
|-------------------------|-------|--------------|--|
| CRISIL 1 Month CP Index | 13    | INE477L14FP9 | IIFL Home Finance Ltd.                   |
| CRISIL 1 Month CP Index | 14    | INE033L14MX0 | Tata Capital Housing Finance Ltd.        |
| CRISIL 1 Month CP Index | 15    | INE891D14ZL5 | Redington (India) Ltd.                   |
| CRISIL 2 Month CP Index | 1     | INE0BY014334 | Jubilant Ingrevia Ltd.                   |
| CRISIL 2 Month CP Index | 2     | INE343H14170 | Solar Industries India Ltd.              |
| CRISIL 2 Month CP Index | 3     | INE628A14HY8 | UPL Ltd.                                 |
| CRISIL 2 Month CP Index | 4     | INE128M14AB7 | L&T Metro Rail (Hyderabad) Ltd.          |
| CRISIL 2 Month CP Index | 5     | INE018A14LG1 | Larsen & Toubro Ltd.                     |
| CRISIL 2 Month CP Index | 6     | INE725H14CL5 | Tata Projects Ltd.                       |
| CRISIL 2 Month CP Index | 7     | INE850D14SV5 | Godrej Agrovet Ltd.                      |
| CRISIL 2 Month CP Index | 8     | INE233A14W24 | Godrej Industries Ltd.                   |
| CRISIL 2 Month CP Index | 9     | INE192A14739 | Tata Consumer Products Ltd.              |
| CRISIL 2 Month CP Index | 10    | INE732I14AB4 | Angel One Ltd.                           |
| CRISIL 2 Month CP Index | 11    | INE0DZE14149 | Kisetsu Saison Finance (India) Pvt. Ltd. |
| CRISIL 2 Month CP Index | 12    | INE140A145B4 | Piramal Enterprises Ltd.                 |
| CRISIL 2 Month CP Index | 13    | INE403D14528 | Bharti Telecom Ltd.                      |
| CRISIL 2 Month CP Index | 14    | INE110L14SR5 | Reliance Jio Infocomm Ltd.               |
| CRISIL 2 Month CP Index | 15    | INE037E14AO0 | Tata Teleservices Ltd.                   |
| CRISIL 3 Month CP Index | 1     | INE880J14011 | Jsw Infrastructure Ltd.                  |
| CRISIL 3 Month CP Index | 2     | INE018A14LH9 | Larsen & Toubro Ltd.                     |
| CRISIL 3 Month CP Index | 3     | INE725H14CF7 | Tata Projects Ltd.                       |
| CRISIL 3 Month CP Index | 4     | INE102D14AL0 | Godrej Consumer Products Ltd.            |
| CRISIL 3 Month CP Index | 5     | INE233A14X15 | Godrej Industries Ltd.                   |



| Index                   | Sr.no | ISIN         | Issuer/Security Name                              |
|-------------------------|-------|--------------|---|
| CRISIL 3 Month CP Index | 6     | INE091A14EF5 | Nirma Ltd.  |
| CRISIL 3 Month CP Index | 7     | INE763G14UC9 | ICICI Securities Ltd.                             |
| CRISIL 3 Month CP Index | 8     | INE261F14MP5 | National Bank for Agriculture & Rural Development |
| CRISIL 3 Month CP Index | 9     | INE556F14KS6 | Small Industries Development Bank Of India        |
| CRISIL 3 Month CP Index | 10    | INE477A14DJ0 | CanFin Homes Ltd.                                 |
| CRISIL 3 Month CP Index | 11    | INE572E14JP4 | PNB Housing Finance Ltd.                          |
| CRISIL 3 Month CP Index | 12    | INE033L14NN9 | Tata Capital Housing Finance Ltd.                 |
| CRISIL 3 Month CP Index | 13    | INE484J14WD0 | Godrej Properties Ltd.                            |
| CRISIL 3 Month CP Index | 14    | INE582L14HW8 | Tata Housing Development Co. Ltd.                 |
| CRISIL 3 Month CP Index | 15    | INE371K14CR9 | Tata Realty & Infrastructure Ltd.                 |
| CRISIL 3 Month CP Index | 16    | INE343G14487 | Bharti Hexacom Ltd.                               |
| CRISIL 3 Month CP Index | 17    | INE110L14SS3 | Reliance Jio Infocomm Ltd.                        |
| CRISIL 3 Month CP Index | 18    | INE151A14115 | Tata Communications Ltd.                          |
| CRISIL 6 Month CP Index | 1     | INE563J14CM4 | Astec Lifesciences Ltd.                           |
| CRISIL 6 Month CP Index | 2     | INE725H14CN1 | Tata Projects Ltd.                                |
| CRISIL 6 Month CP Index | 3     | INE514E14SL6 | Export Import Bank Of India                       |
| CRISIL 6 Month CP Index | 4     | INE763G14WJ0 | ICICI Securities Ltd.                             |
| CRISIL 6 Month CP Index | 5     | INE849D14HS6 | ICICI Securities Primary Dealership Ltd.          |
| CRISIL 6 Month CP Index | 6     | INE477L14FR5 | IIFL Home Finance Ltd.                            |
| CRISIL 6 Month CP Index | 7     | INE667F14GL4 | Sundaram Home Finance Ltd.                        |
| CRISIL 6 Month CP Index | 8     | INE033L14NE8 | Tata Capital Housing Finance Ltd.                 |
| CRISIL 6 Month CP Index | 9     | INE191H14504 | PVR Inox Ltd.                                     |
| CRISIL 6 Month CP Index | 10    | INE423A14WH8 | Adani Enterprises Ltd.                            |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                 |
|------------------------------|-------|--------------|--------------------------------------|
| CRISIL 6 Month CP Index      | 11    | INE0CCU14054 | Mindspace Business Parks Reit        |
| CRISIL 1 Year CP Index       | 1     | INE02KN14408 | Godrej Finance Ltd.                  |
| CRISIL 1 Year CP Index       | 2     | INE539K14BT9 | HDFC Credila Financial Services Ltd. |
| CRISIL 1 Year CP Index       | 3     | INE957N14JD4 | Hero Fincorp Ltd.                    |
| CRISIL 1 Year CP Index       | 4     | INE414G14TU3 | Muthoot Finance Ltd.                 |
| CRISIL 1 Year CP Index       | 5     | INE800X14291 | Hero Housing Finance Ltd.            |
| CRISIL 1 Year CP Index       | 6     | INE115A14FE2 | LIC Housing Finance Ltd.             |
| CRISIL 1 Year CP Index       | 7     | INE667F14GO8 | Sundaram Home Finance Ltd.           |
| CRISIL 1 Year CP Index       | 8     | INE0KXY14030 | Highways Infrastructure Trust        |
| CRISIL 1 Year CP Index       | 9     | INE517B14AB4 | Tata Teleservices (Maharashtra) Ltd. |
| CRISIL 1 Year CP Index       | 10    | INE037E14AQ5 | Tata Teleservices Ltd.               |
| CRISIL Up to 91-Day CP Index | 1     | INE466L14CW5 | 360 One Wam Ltd.                     |
| CRISIL Up to 91-Day CP Index | 2     | INE769A14882 | Aarti Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 3     | INE860H142E6 | Aditya Birla Finance Ltd.            |
| CRISIL Up to 91-Day CP Index | 4     | INE860H143M7 | Aditya Birla Finance Ltd.            |
| CRISIL Up to 91-Day CP Index | 5     | INE860H144C6 | Aditya Birla Finance Ltd.            |
| CRISIL Up to 91-Day CP Index | 6     | INE860H144K9 | Aditya Birla Finance Ltd.            |
| CRISIL Up to 91-Day CP Index | 7     | INE860H144M5 | Aditya Birla Finance Ltd.            |
| CRISIL Up to 91-Day CP Index | 8     | INE831R14EH4 | Aditya Birla Housing Finance Ltd.    |
| CRISIL Up to 91-Day CP Index | 9     | INE831R14EL6 | Aditya Birla Housing Finance Ltd.    |
| CRISIL Up to 91-Day CP Index | 10    | INE055A14KA8 | Aditya Birla Real Estate Ltd.        |
| CRISIL Up to 91-Day CP Index | 11    | INE901L14BB7 | Alembic Pharmaceuticals Ltd.         |
| CRISIL Up to 91-Day CP Index | 12    | INE438A14JP6 | Apollo Tyres Ltd.                    |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                           |
|------------------------------|-------|--------------|--|
| CRISIL Up to 91-Day CP Index | 13    | INE03W114633 | Arka Fincap Ltd.                               |
| CRISIL Up to 91-Day CP Index | 14    | INE891K14N00 | Axis Finance Ltd.                              |
| CRISIL Up to 91-Day CP Index | 15    | INE110O14EN8 | Axis Securities Ltd.                           |
| CRISIL Up to 91-Day CP Index | 16    | INE296A14WV9 | Bajaj Finance Ltd.                             |
| CRISIL Up to 91-Day CP Index | 17    | INE296A14XA1 | Bajaj Finance Ltd.                             |
| CRISIL Up to 91-Day CP Index | 18    | INE296A14ZB4 | Bajaj Finance Ltd.                             |
| CRISIL Up to 91-Day CP Index | 19    | INE296A14ZF5 | Bajaj Finance Ltd.                             |
| CRISIL Up to 91-Day CP Index | 20    | INE01C314AM0 | Bajaj Financial Securities Ltd.                |
| CRISIL Up to 91-Day CP Index | 21    | INE01C314AO6 | Bajaj Financial Securities Ltd.                |
| CRISIL Up to 91-Day CP Index | 22    | INE01C314AR9 | Bajaj Financial Securities Ltd.                |
| CRISIL Up to 91-Day CP Index | 23    | INE01C314AY5 | Bajaj Financial Securities Ltd.                |
| CRISIL Up to 91-Day CP Index | 24    | INE377Y14AR1 | Bajaj Housing Finance Ltd.                     |
| CRISIL Up to 91-Day CP Index | 25    | INE377Y14AV3 | Bajaj Housing Finance Ltd.                     |
| CRISIL Up to 91-Day CP Index | 26    | INE704I14IE0 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 27    | INE704I14IG5 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 28    | INE704I14JF5 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 29    | INE403D14528 | Bharti Telecom Ltd.                            |
| CRISIL Up to 91-Day CP Index | 30    | INE477A14DG6 | CanFin Homes Ltd.                              |
| CRISIL Up to 91-Day CP Index | 31    | INE482A14DA9 | Ceat Ltd.                                      |
| CRISIL Up to 91-Day CP Index | 32    | INE121A14WL0 | Cholamandalam Investment & Finance Co. Ltd.    |
| CRISIL Up to 91-Day CP Index | 33    | INE121A14WV9 | Cholamandalam Investment & Finance Co. Ltd.    |
| CRISIL Up to 91-Day CP Index | 34    | INE121A14WW7 | Cholamandalam Investment & Finance Co. Ltd.    |
| CRISIL Up to 91-Day CP Index | 35    | INE121A14WX5 | Cholamandalam Investment & Finance Co. Ltd.    |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                  |
|------------------------------|-------|--------------|---------------------------------------|
| CRISIL Up to 91-Day CP Index | 36    | INE144H14GN6 | Deutsche Investments India Pvt. Ltd.  |
| CRISIL Up to 91-Day CP Index | 37    | INE604O14130 | Dmi Finance Pvt. Ltd.                 |
| CRISIL Up to 91-Day CP Index | 38    | INE041014031 | Embassy Office Parks Reit             |
| CRISIL Up to 91-Day CP Index | 39    | INE255A14650 | Essel Propack Ltd.                    |
| CRISIL Up to 91-Day CP Index | 40    | INE514E14RY1 | Export Import Bank Of India           |
| CRISIL Up to 91-Day CP Index | 41    | INE514E14SA9 | Export Import Bank Of India           |
| CRISIL Up to 91-Day CP Index | 42    | INE514E14SG6 | Export Import Bank Of India           |
| CRISIL Up to 91-Day CP Index | 43    | INE514E14SK8 | Export Import Bank Of India           |
| CRISIL Up to 91-Day CP Index | 44    | INE514E14SM4 | Export Import Bank Of India           |
| CRISIL Up to 91-Day CP Index | 45    | INE289B14IY5 | Gic Housing Finance Ltd.              |
| CRISIL Up to 91-Day CP Index | 46    | INE289B14JD7 | Gic Housing Finance Ltd.              |
| CRISIL Up to 91-Day CP Index | 47    | INE982D14BA6 | Godrej & Boyce Manufacturing Co. Ltd. |
| CRISIL Up to 91-Day CP Index | 48    | INE850D14SV5 | Godrej Agrovet Ltd.                   |
| CRISIL Up to 91-Day CP Index | 49    | INE850D14SX1 | Godrej Agrovet Ltd.                   |
| CRISIL Up to 91-Day CP Index | 50    | INE102D14AH8 | Godrej Consumer Products Ltd.         |
| CRISIL Up to 91-Day CP Index | 51    | INE102D14AJ4 | Godrej Consumer Products Ltd.         |
| CRISIL Up to 91-Day CP Index | 52    | INE02JD14500 | Godrej Housing Finance Ltd.           |
| CRISIL Up to 91-Day CP Index | 53    | INE233A14T52 | Godrej Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 54    | INE233A14T86 | Godrej Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 55    | INE233A14T94 | Godrej Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 56    | INE233A14U18 | Godrej Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 57    | INE233A14V17 | Godrej Industries Ltd.                |
| CRISIL Up to 91-Day CP Index | 58    | INE484J14VR2 | Godrej Properties Ltd.                |

| Index                        | Sr.no | ISIN         | Issuer/Security Name         |
|------------------------------|-------|--------------|------------------------------|
| CRISIL Up to 91-Day CP Index | 59    | INE484J14WD0 | Godrej Properties Ltd.       |
| CRISIL Up to 91-Day CP Index | 60    | INE047A14990 | Grasim Industries Ltd.       |
| CRISIL Up to 91-Day CP Index | 61    | INE047A14AA6 | Grasim Industries Ltd.       |
| CRISIL Up to 91-Day CP Index | 62    | INE047A14AB4 | Grasim Industries Ltd.       |
| CRISIL Up to 91-Day CP Index | 63    | INE047A14AC2 | Grasim Industries Ltd.       |
| CRISIL Up to 91-Day CP Index | 64    | INE756I14ED1 | HDB Financial Services Ltd.  |
| CRISIL Up to 91-Day CP Index | 65    | INE700G14IK9 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 66    | INE700G14LX6 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 67    | INE700G14MA2 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 68    | INE700G14MG9 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 69    | INE700G14MH7 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 70    | INE700G14MN5 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 71    | INE700G14MU0 | Hdfc Securities Ltd.         |
| CRISIL Up to 91-Day CP Index | 72    | INE957N14IE4 | Hero Fincorp Ltd.            |
| CRISIL Up to 91-Day CP Index | 73    | INE957N14IT2 | Hero Fincorp Ltd.            |
| CRISIL Up to 91-Day CP Index | 74    | INE146O14BY5 | Hinduja Leyland Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 75    | INE267A14705 | Hindustan Zinc Ltd.          |
| CRISIL Up to 91-Day CP Index | 76    | INE267A14721 | Hindustan Zinc Ltd.          |
| CRISIL Up to 91-Day CP Index | 77    | INE071G14FZ9 | ICICI Home Finance Co. Ltd.  |
| CRISIL Up to 91-Day CP Index | 78    | INE071G14GC6 | ICICI Home Finance Co. Ltd.  |
| CRISIL Up to 91-Day CP Index | 79    | INE763G14SK6 | ICICI Securities Ltd.        |
| CRISIL Up to 91-Day CP Index | 80    | INE763G14SN0 | ICICI Securities Ltd.        |
| CRISIL Up to 91-Day CP Index | 81    | INE763G14TE7 | ICICI Securities Ltd.        |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                     |
|------------------------------|-------|--------------|--|
| CRISIL Up to 91-Day CP Index | 82    | INE763G14UC9 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 83    | INE763G14VV7 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 84    | INE763G14VW5 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 85    | INE763G14VY1 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 86    | INE763G14WE1 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 87    | INE763G14WF8 | ICICI Securities Ltd.                    |
| CRISIL Up to 91-Day CP Index | 88    | INE02FN14242 | IGH Holdings Pvt. Ltd.                   |
| CRISIL Up to 91-Day CP Index | 89    | INE530B14CH0 | IIFL Finance Ltd.                        |
| CRISIL Up to 91-Day CP Index | 90    | INE530B14CI8 | IIFL Finance Ltd.                        |
| CRISIL Up to 91-Day CP Index | 91    | INE530B14CK4 | IIFL Finance Ltd.                        |
| CRISIL Up to 91-Day CP Index | 92    | INE477L14FP9 | IIFL Home Finance Ltd.                   |
| CRISIL Up to 91-Day CP Index | 93    | INE879F14IR8 | Infina Finance Pvt. Ltd.                 |
| CRISIL Up to 91-Day CP Index | 94    | INE012I14PZ8 | JM Financial Services Ltd.               |
| CRISIL Up to 91-Day CP Index | 95    | INE012I14RB5 | JM Financial Services Ltd.               |
| CRISIL Up to 91-Day CP Index | 96    | INE012I14RD1 | JM Financial Services Ltd.               |
| CRISIL Up to 91-Day CP Index | 97    | INE0BY014334 | Jubilant Ingrevia Ltd.                   |
| CRISIL Up to 91-Day CP Index | 98    | INE824H14NU4 | Julius Baer Capital (India) Pvt. Ltd.    |
| CRISIL Up to 91-Day CP Index | 99    | INE824H14OM9 | Julius Baer Capital (India) Pvt. Ltd.    |
| CRISIL Up to 91-Day CP Index | 100   | INE824H14QA9 | Julius Baer Capital (India) Pvt. Ltd.    |
| CRISIL Up to 91-Day CP Index | 101   | INE824H14QO0 | Julius Baer Capital (India) Pvt. Ltd.    |
| CRISIL Up to 91-Day CP Index | 102   | INE220B14BG2 | Kalpataru Projects International Ltd.    |
| CRISIL Up to 91-Day CP Index | 103   | INE0DZE14149 | Kisetsu Saison Finance (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 104   | INE028E14OD3 | Kotak Securities Ltd.                    |

| Index                        | Sr.no | ISIN         | Issuer/Security Name                        |
|------------------------------|-------|--------------|---|
| CRISIL Up to 91-Day CP Index | 105   | INE028E14PI9 | Kotak Securities Ltd.                       |
| CRISIL Up to 91-Day CP Index | 106   | INE028E14PJ7 | Kotak Securities Ltd.                       |
| CRISIL Up to 91-Day CP Index | 107   | INE028E14PM1 | Kotak Securities Ltd.                       |
| CRISIL Up to 91-Day CP Index | 108   | INE028E14PQ2 | Kotak Securities Ltd.                       |
| CRISIL Up to 91-Day CP Index | 109   | INE028E14PX8 | Kotak Securities Ltd.                       |
| CRISIL Up to 91-Day CP Index | 110   | INE498L14AY8 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 111   | INE498L14BD0 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 112   | INE498L14CP2 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 113   | INE498L14CQ0 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 114   | INE498L14CT4 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 115   | INE498L14CV0 | L&T Finance Ltd.                            |
| CRISIL Up to 91-Day CP Index | 116   | INE128M14985 | L&T Metro Rail (Hyderabad) Ltd.             |
| CRISIL Up to 91-Day CP Index | 117   | INE128M14993 | L&T Metro Rail (Hyderabad) Ltd.             |
| CRISIL Up to 91-Day CP Index | 118   | INE128M14AB7 | L&T Metro Rail (Hyderabad) Ltd.             |
| CRISIL Up to 91-Day CP Index | 119   | INE018A14KY6 | Larsen & Toubro Ltd.                        |
| CRISIL Up to 91-Day CP Index | 120   | INE018A14LF3 | Larsen & Toubro Ltd.                        |
| CRISIL Up to 91-Day CP Index | 121   | INE018A14LG1 | Larsen & Toubro Ltd.                        |
| CRISIL Up to 91-Day CP Index | 122   | INE018A14LH9 | Larsen & Toubro Ltd.                        |
| CRISIL Up to 91-Day CP Index | 123   | INE115A14ES5 | LIC Housing Finance Ltd.                    |
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| CRISIL Broad Based Short Term Gilt Index  | 2     | IN0020020247 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 3     | IN0020030022 | Central Government   |
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| CRISIL Broad Based Short Term Gilt Index  | 5     | IN0020060078 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 6     | IN0020070036 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 7     | IN0020070069 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 8     | IN0020120039 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 9     | IN0020120047 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index  | 10    | IN0020140011 | Central Government   |
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| CRISIL Broad Based Short Term Gilt Index | 13    | IN0020150069 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index | 14    | IN0020150093 | Central Government   |
| CRISIL Broad Based Short Term Gilt Index | 15    | IN0020160035 | Central Government   |
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| CRISIL upto 91 Day CD Index-A | 2     | INE238AD6637 | Axis Bank Ltd.           |
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| CRISIL upto 91 Day CD Index-A | 4     | INE238AD6652 | Axis Bank Ltd.           |
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| CRISIL upto 91 Day CD Index-A | 8     | INE476A16XI7 | Canara Bank              |
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| CRISIL upto 91 Day CD Index-A | 18    | INE237A162V1 | Kotak Mahindra Bank Ltd. |
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| CRISIL upto 91 Day CD Index-A | 24    | INE261F16769 | National Bank for Agriculture & Rural Development |
| CRISIL upto 91 Day CD Index-A | 25    | INE261F16777 | National Bank for Agriculture & Rural Development |
| CRISIL upto 91 Day CD Index-A | 26    | INE160A16QA8 | Punjab National Bank                              |
| CRISIL upto 91 Day CD Index-A | 27    | INE160A16QG5 | Punjab National Bank                              |
| CRISIL upto 91 Day CD Index-A | 28    | INE160A16QD2 | Punjab National Bank                              |
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| CRISIL upto 91 Day CD Index-A | 30    | INE160A16QK7 | Punjab National Bank                              |
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| CRISIL upto 91 Day CD Index-A | 32    | INE556F16AO1 | Small Industries Development Bank Of India        |
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| CRISIL upto 91 Day CD Index-A | 36    | INE692A16GS3 | Union Bank Of India                               |
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| CRISIL upto 91 Day CD Index-A | 40    | INE028A16EU1 | Bank of Baroda                                    |
| CRISIL upto 91 Day CD Index-A | 41    | INE028A16FB8 | Bank of Baroda                                    |
| CRISIL upto 91 Day CD Index-A | 42    | INE476A16YV8 | Canara Bank                                       |
| CRISIL upto 91 Day CD Index-A | 43    | INE476A16ZK8 | Canara Bank                                       |
| CRISIL upto 91 Day CD Index-A | 44    | INE476A16ZM4 | Canara Bank                                       |
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| CRISIL upto 91 Day CD Index-A | 50    | INE040A16EN1 | HDFC Bank Ltd.                                    |
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| CRISIL upto 91 Day CD Index-A | 64    | INE160A16OM8 | Punjab National Bank                              |
| CRISIL upto 91 Day CD Index-A | 65    | INE160A16OI6 | Punjab National Bank                              |
| CRISIL upto 91 Day CD Index-A | 66    | INE556F16AQ6 | Small Industries Development Bank Of India        |
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| CRISIL upto 91 Day CD Index-B  | 37    | INE084A16CN3 | Bank Of India              |
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| CRISIL upto 91 Day CD Index-B  | 42    | INE008A16V59 | IDBI Bank Ltd.             |
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| CRISIL upto 365 Day CD index-B | 107   | INE095A16X02 | IndusInd Bank Ltd.              |
| CRISIL upto 365 Day CD index-B | 108   | INE095A16X10 | IndusInd Bank Ltd.              |
| CRISIL upto 365 Day CD index-B | 109   | INE095A16X28 | IndusInd Bank Ltd.              |
| CRISIL upto 365 Day CD Index-C | 1     | INE063P16AH1 | Equitas Small Finance Bank Ltd. |

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| CRISIL upto 365 Day CD Index-C | 2     | INE036D16HV9 | Karur Vysya Bank Ltd.            |
| CRISIL upto 365 Day CD Index-C | 3     | INE0JOL16025 | Mashreqbank Psc                  |
| CRISIL upto 365 Day CD Index-C | 4     | INE608A16RH9 | Punjab & Sind Bank               |
| CRISIL upto 365 Day CD Index-C | 5     | INE608A16RI7 | Punjab & Sind Bank               |
| CRISIL upto 365 Day CD Index-C | 6     | INE608A16RJ5 | Punjab & Sind Bank               |
| CRISIL upto 365 Day CD Index-C | 7     | INE976G16NR5 | RBL Bank Ltd.                    |
| CRISIL upto 365 Day CD Index-C | 8     | INE428Q16092 | Suryoday Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 9     | INE735W16585 | Utkarsh Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 10    | INE503A16GV6 | DCB Bank Ltd.                    |
| CRISIL upto 365 Day CD Index-C | 11    | INE063P16AP4 | Equitas Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 12    | INE735W16635 | Utkarsh Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 13    | INE735W16643 | Utkarsh Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 14    | INE679A16334 | Csb Bank Ltd.                    |
| CRISIL upto 365 Day CD Index-C | 15    | INE503A16GT0 | DCB Bank Ltd.                    |
| CRISIL upto 365 Day CD Index-C | 16    | INE063P16AN9 | Equitas Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 17    | INE063P16966 | Equitas Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 18    | INE063P16974 | Equitas Small Finance Bank Ltd.  |
| CRISIL upto 365 Day CD Index-C | 19    | INE036D16HW7 | Karur Vysya Bank Ltd.            |
| CRISIL upto 365 Day CD Index-C | 20    | INE036D16HX5 | Karur Vysya Bank Ltd.            |
| CRISIL upto 365 Day CD Index-C | 21    | INE036D16HY3 | Karur Vysya Bank Ltd.            |
| CRISIL upto 365 Day CD Index-C | 22    | INE608A16RA4 | Punjab & Sind Bank               |
| CRISIL upto 365 Day CD Index-C | 23    | INE608A16RK3 | Punjab & Sind Bank               |
| CRISIL upto 365 Day CD Index-C | 24    | INE07PX16418 | Sbm Bank (India) Ltd.            |



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| CRISIL upto 365 Day CD Index-C | 25    | INE691A16LL0 | UCO Bank                        |
| CRISIL upto 365 Day CD Index-C | 26    | INE691A16LM8 | UCO Bank                        |
| CRISIL upto 365 Day CD Index-C | 27    | INE551W16BN7 | Ujjivan Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 28    | INE551W16BP2 | Ujjivan Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 29    | INE735W16593 | Utkarsh Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 30    | INE545U16467 | Bandhan Bank Ltd.               |
| CRISIL upto 365 Day CD Index-C | 31    | INE679A16292 | Csb Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 32    | INE679A16342 | Csb Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 33    | INE503A16GU8 | DCB Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 34    | INE063P16AO7 | Equitas Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 35    | INE063P16AM1 | Equitas Small Finance Bank Ltd. |
| CRISIL upto 365 Day CD Index-C | 36    | INE036D16HZ0 | Karur Vysya Bank Ltd.           |
| CRISIL upto 365 Day CD Index-C | 37    | INE036D16IB9 | Karur Vysya Bank Ltd.           |
| CRISIL upto 365 Day CD Index-C | 38    | INE608A16QP4 | Punjab & Sind Bank              |
| CRISIL upto 365 Day CD Index-C | 39    | INE608A16QQ2 | Punjab & Sind Bank              |
| CRISIL upto 365 Day CD Index-C | 40    | INE608A16RG1 | Punjab & Sind Bank              |
| CRISIL upto 365 Day CD Index-C | 41    | INE976G16NW5 | RBL Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 42    | INE976G16NV7 | RBL Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 43    | INE976G16NX3 | RBL Bank Ltd.                   |
| CRISIL upto 365 Day CD Index-C | 44    | INE07PX16392 | Sbm Bank (India) Ltd.           |
| CRISIL upto 365 Day CD Index-C | 45    | INE691A16LN6 | UCO Bank                        |
| CRISIL upto 365 Day CD Index-C | 46    | INE691A16LP1 | UCO Bank                        |
| CRISIL upto 365 Day CD Index-C | 47    | INE551W16BT4 | Ujjivan Small Finance Bank Ltd. |

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| CRISIL upto 365 Day CD Index-C | 48    | INE735W16601 | Utkarsh Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 49    | INE735W16619 | Utkarsh Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 50    | INE545U16475 | Bandhan Bank Ltd.                 |
| CRISIL upto 365 Day CD Index-C | 51    | INE565A16AP0 | Indian Overseas Bank              |
| CRISIL upto 365 Day CD Index-C | 52    | INE551W16BR8 | Ujjivan Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 53    | INE551W16BS6 | Ujjivan Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 54    | INE0J1616025 | Unity Small Finance Bank Ltd.     |
| CRISIL upto 365 Day CD Index-C | 55    | INE063P16AC2 | Equitas Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 56    | INE063P16AF5 | Equitas Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 57    | INE063P16AL3 | Equitas Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CD Index-C | 58    | INE07PX16426 | Sbm Bank (India) Ltd.             |
| CRISIL upto 365 Day CD Index-C | 59    | INE551W16BQ0 | Ujjivan Small Finance Bank Ltd.   |
| CRISIL upto 365 Day CP Index-A | 1     | INE860H144C6 | Aditya Birla Finance Ltd.         |
| CRISIL upto 365 Day CP Index-A | 2     | INE860H143P0 | Aditya Birla Finance Ltd.         |
| CRISIL upto 365 Day CP Index-A | 3     | INE860H142E6 | Aditya Birla Finance Ltd.         |
| CRISIL upto 365 Day CP Index-A | 4     | INE831R14EH4 | Aditya Birla Housing Finance Ltd. |
| CRISIL upto 365 Day CP Index-A | 5     | INE831R14EI2 | Aditya Birla Housing Finance Ltd. |
| CRISIL upto 365 Day CP Index-A | 6     | INE891K14NO0 | Axis Finance Ltd.                 |
| CRISIL upto 365 Day CP Index-A | 7     | INE891K14NL6 | Axis Finance Ltd.                 |
| CRISIL upto 365 Day CP Index-A | 8     | INE110O14EE7 | Axis Securities Ltd.              |
| CRISIL upto 365 Day CP Index-A | 9     | INE110O14BV7 | Axis Securities Ltd.              |
| CRISIL upto 365 Day CP Index-A | 10    | INE027214696 | BOBCARD Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 11    | INE027214704 | BOBCARD Ltd.                      |

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| CRISIL upto 365 Day CP Index-A | 12    | INE027214712 | BOBCARD Ltd.                                   |
| CRISIL upto 365 Day CP Index-A | 13    | INE296A14WU1 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 14    | INE296A14WT3 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 15    | INE296A14ZB4 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 16    | INE296A14WV9 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 17    | INE296A14XA1 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 18    | INE01C314AM0 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 19    | INE01C314AN8 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 20    | INE01C314AO6 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 21    | INE377Y14AR1 | Bajaj Housing Finance Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 22    | INE704I14ID2 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 23    | INE704I14IE0 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 24    | INE704I14IF7 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 25    | INE704I14JB4 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 26    | INE704I14IG5 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 27    | INE144H14GL0 | Deutsche Investments India Pvt. Ltd.           |
| CRISIL upto 365 Day CP Index-A | 28    | INE144H14GM8 | Deutsche Investments India Pvt. Ltd.           |
| CRISIL upto 365 Day CP Index-A | 29    | INE144H14GN6 | Deutsche Investments India Pvt. Ltd.           |
| CRISIL upto 365 Day CP Index-A | 30    | INE041014023 | Embassy Office Parks Reit                      |
| CRISIL upto 365 Day CP Index-A | 31    | INE514E14SG6 | Export Import Bank Of India                    |
| CRISIL upto 365 Day CP Index-A | 32    | INE514E14RY1 | Export Import Bank Of India                    |
| CRISIL upto 365 Day CP Index-A | 33    | INE102D14AH8 | Godrej Consumer Products Ltd.                  |
| CRISIL upto 365 Day CP Index-A | 34    | INE102D14AI6 | Godrej Consumer Products Ltd.                  |

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| CRISIL upto 365 Day CP Index-A | 35    | INE047A14990 | Grasim Industries Ltd.      |
| CRISIL upto 365 Day CP Index-A | 36    | INE047A14AA6 | Grasim Industries Ltd.      |
| CRISIL upto 365 Day CP Index-A | 37    | INE756I14EB5 | HDB Financial Services Ltd. |
| CRISIL upto 365 Day CP Index-A | 38    | INE756I14ED1 | HDB Financial Services Ltd. |
| CRISIL upto 365 Day CP Index-A | 39    | INE700G14LX6 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 40    | INE700G14LZ1 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 41    | INE700G14MA2 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 42    | INE700G14IK9 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 43    | INE700G14LY4 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 44    | INE267A14705 | Hindustan Zinc Ltd.         |
| CRISIL upto 365 Day CP Index-A | 45    | INE267A14721 | Hindustan Zinc Ltd.         |
| CRISIL upto 365 Day CP Index-A | 46    | INE071G14FZ9 | ICICI Home Finance Co. Ltd. |
| CRISIL upto 365 Day CP Index-A | 47    | INE071G14GB8 | ICICI Home Finance Co. Ltd. |
| CRISIL upto 365 Day CP Index-A | 48    | INE071G14GA0 | ICICI Home Finance Co. Ltd. |
| CRISIL upto 365 Day CP Index-A | 49    | INE763G14SF6 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 50    | INE763G14VV7 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 51    | INE763G14SK6 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 52    | INE763G14VX3 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 53    | INE763G14VW5 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 54    | INE763G14SL4 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 55    | INE763G14SM2 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 56    | INE763G14SN0 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 57    | INE763G14SP5 | ICICI Securities Ltd.       |

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| CRISIL upto 365 Day CP Index-A | 59    | INE0DZE14123 | Kisetsu Saison Finance (India) Pvt. Ltd.          |
| CRISIL upto 365 Day CP Index-A | 60    | INE916D143F9 | Kotak Mahindra Prime Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 61    | INE916D143Y0 | Kotak Mahindra Prime Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 62    | INE028E14PI9 | Kotak Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 63    | INE028E14PJ7 | Kotak Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 64    | INE498L14C05 | L&T Finance Ltd.                                  |
| CRISIL upto 365 Day CP Index-A | 65    | INE498L14CP2 | L&T Finance Ltd.                                  |
| CRISIL upto 365 Day CP Index-A | 66    | INE498L14CQ0 | L&T Finance Ltd.                                  |
| CRISIL upto 365 Day CP Index-A | 67    | INE498L14CT4 | L&T Finance Ltd.                                  |
| CRISIL upto 365 Day CP Index-A | 68    | INE128M14985 | L&T Metro Rail (Hyderabad) Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 69    | INE128M14993 | L&T Metro Rail (Hyderabad) Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 70    | INE115A14ES5 | LIC Housing Finance Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 71    | INE018A14KY6 | Larsen & Toubro Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 72    | INE774D14SR5 | Mahindra & Mahindra Financial Services Ltd.       |
| CRISIL upto 365 Day CP Index-A | 73    | INE733E14BQ7 | NTPC  |
| CRISIL upto 365 Day CP Index-A | 74    | INE261F14MI0 | National Bank for Agriculture & Rural Development |
| CRISIL upto 365 Day CP Index-A | 75    | INE870H14TQ2 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 76    | INE870H14TR0 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 77    | INE870H14TS8 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 78    | INE116F14174 | Panatone Finvest Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 79    | INE116F14182 | Panatone Finvest Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 80    | INE929O14CQ8 | Reliance Retail Ventures Ltd.                     |

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| CRISIL upto 365 Day CP Index-A | 82    | INE535H14JC2 | SMFG India Credit Co. Ltd.                 |
| CRISIL upto 365 Day CP Index-A | 83    | INE212K14981 | Sbicap Securities Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 84    | INE212K14999 | Sbicap Securities Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 85    | INE212K14AA5 | Sbicap Securities Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 86    | INE212K14AB3 | Sbicap Securities Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 87    | INE211H14773 | Sharekhan Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 88    | INE403G14SB8 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 89    | INE403G14SF9 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 90    | INE403G14RY2 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 91    | INE472H14417 | Standard Chartered Securities (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 92    | INE660A14YA6 | Sundaram Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 93    | INE660A14YE8 | Sundaram Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 94    | INE660A14YB4 | Sundaram Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 95    | INE660A14XW2 | Sundaram Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 96    | INE033L14MW2 | Tata Capital Housing Finance Ltd.          |
| CRISIL upto 365 Day CP Index-A | 97    | INE033L14MX0 | Tata Capital Housing Finance Ltd.          |
| CRISIL upto 365 Day CP Index-A | 98    | INE976I14OX2 | Tata Capital Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 99    | INE976I14OY0 | Tata Capital Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 100   | INE976I14PA7 | Tata Capital Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 101   | INE151A14107 | Tata Communications Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 102   | INE692Q14BH8 | Toyota Financial Services India Ltd.       |
| CRISIL upto 365 Day CP Index-A | 103   | INE481G14ET6 | Ultratech Cement Ltd.                      |

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| CRISIL upto 365 Day CP Index-A | 105   | INE481G14EV2 | Ultratech Cement Ltd.           |
| CRISIL upto 365 Day CP Index-A | 106   | INE860H144G7 | Aditya Birla Finance Ltd.       |
| CRISIL upto 365 Day CP Index-A | 107   | INE296A14ZE8 | Bajaj Finance Ltd.              |
| CRISIL upto 365 Day CP Index-A | 108   | INE296A14ZG3 | Bajaj Finance Ltd.              |
| CRISIL upto 365 Day CP Index-A | 109   | INE296A14ZD0 | Bajaj Finance Ltd.              |
| CRISIL upto 365 Day CP Index-A | 110   | INE514E14SI2 | Export Import Bank Of India     |
| CRISIL upto 365 Day CP Index-A | 111   | INE514E14SJ0 | Export Import Bank Of India     |
| CRISIL upto 365 Day CP Index-A | 112   | INE0KXY14030 | Highways Infrastructure Trust   |
| CRISIL upto 365 Day CP Index-A | 113   | INE916D144I1 | Kotak Mahindra Prime Ltd.       |
| CRISIL upto 365 Day CP Index-A | 114   | INE115A14FE2 | LIC Housing Finance Ltd.        |
| CRISIL upto 365 Day CP Index-A | 115   | INE403G14SP8 | Standard Chartered Capital Ltd. |
| CRISIL upto 365 Day CP Index-A | 116   | INE403G14ST0 | Standard Chartered Capital Ltd. |
| CRISIL upto 365 Day CP Index-A | 117   | INE403G14SV6 | Standard Chartered Capital Ltd. |
| CRISIL upto 365 Day CP Index-A | 118   | INE403G14SZ7 | Standard Chartered Capital Ltd. |
| CRISIL upto 365 Day CP Index-A | 119   | INE660A14YG3 | Sundaram Finance Ltd.           |
| CRISIL upto 365 Day CP Index-A | 120   | INE667F14GO8 | Sundaram Home Finance Ltd.      |
| CRISIL upto 365 Day CP Index-A | 121   | INE976I14PB5 | Tata Capital Ltd.               |
| CRISIL upto 365 Day CP Index-A | 122   | INE860H144H5 | Aditya Birla Finance Ltd.       |
| CRISIL upto 365 Day CP Index-A | 123   | INE860H144K9 | Aditya Birla Finance Ltd.       |
| CRISIL upto 365 Day CP Index-A | 124   | INE860H142M9 | Aditya Birla Finance Ltd.       |
| CRISIL upto 365 Day CP Index-A | 125   | INE860H143M7 | Aditya Birla Finance Ltd.       |
| CRISIL upto 365 Day CP Index-A | 126   | INE860H144F9 | Aditya Birla Finance Ltd.       |

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| CRISIL upto 365 Day CP Index-A | 127   | INE831R14EK8 | Aditya Birla Housing Finance Ltd.              |
| CRISIL upto 365 Day CP Index-A | 128   | INE891K14NG6 | Axis Finance Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 129   | INE891K14NI2 | Axis Finance Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 130   | INE891K14NJ0 | Axis Finance Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 131   | INE110O14EG2 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 132   | INE110O14EH0 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 133   | INE110O14CR3 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 134   | INE110O14EI8 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 135   | INE110O14DL4 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 136   | INE110O14CE1 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 137   | INE110O14CF8 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 138   | INE110O14EF4 | Axis Securities Ltd.                           |
| CRISIL upto 365 Day CP Index-A | 139   | INE027214738 | BOBCARD Ltd.                                   |
| CRISIL upto 365 Day CP Index-A | 140   | INE296A14ZF5 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 141   | INE296A14ZH1 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 142   | INE01C314AQ1 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 143   | INE01C314AR9 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 144   | INE01C314AP3 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 145   | INE377Y14AV3 | Bajaj Housing Finance Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 146   | INE704I14IH3 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 147   | INE704I14II1 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 148   | INE704I14IJ9 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 149   | INE704I14IK7 | Barclays Investments & Loans (India) Pvt. Ltd. |



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| CRISIL upto 365 Day CP Index-A | 151   | INE144H14G04 | Deutsche Investments India Pvt. Ltd.              |
| CRISIL upto 365 Day CP Index-A | 152   | INE144H14HB9 | Deutsche Investments India Pvt. Ltd.              |
| CRISIL upto 365 Day CP Index-A | 153   | INE041014031 | Embassy Office Parks Reit                         |
| CRISIL upto 365 Day CP Index-A | 154   | INE514E14SA9 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 155   | INE102D14AJ4 | Godrej Consumer Products Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 156   | INE047A14AB4 | Grasim Industries Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 157   | INE047A14AC2 | Grasim Industries Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 158   | INE047A14AD0 | Grasim Industries Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 159   | INE756I14DP7 | HDB Financial Services Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 160   | INE756I14DS1 | HDB Financial Services Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 161   | INE756I14DN2 | HDB Financial Services Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 162   | INE790I14EG3 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 163   | INE790I14EU4 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 164   | INE790I14FL0 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 165   | INE700G14MG9 | Hdfc Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 166   | INE700G14MH7 | Hdfc Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 167   | INE700G14MJ3 | Hdfc Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 168   | INE267A14754 | Hindustan Zinc Ltd.                               |
| CRISIL upto 365 Day CP Index-A | 169   | INE071G14GC6 | ICICI Home Finance Co. Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 170   | INE071G14GD4 | ICICI Home Finance Co. Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 171   | INE763G14VY1 | ICICI Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 172   | INE763G14VM6 | ICICI Securities Ltd.                             |

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| CRISIL upto 365 Day CP Index-A | 174   | INE763G14VA1 | ICICI Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 175   | INE763G14TE7 | ICICI Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 176   | INE763G14UW7 | ICICI Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 177   | INE763G14WC5 | ICICI Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 178   | INE936D14352 | Jamnagar Utilities & Power Pvt. Ltd.     |
| CRISIL upto 365 Day CP Index-A | 179   | INE0DZE14149 | Kisetsu Saison Finance (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 180   | INE916D143C6 | Kotak Mahindra Prime Ltd.                |
| CRISIL upto 365 Day CP Index-A | 181   | INE916D144J9 | Kotak Mahindra Prime Ltd.                |
| CRISIL upto 365 Day CP Index-A | 182   | INE028E14PL3 | Kotak Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 183   | INE028E14PM1 | Kotak Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 184   | INE028E14NG8 | Kotak Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 185   | INE028E14OD3 | Kotak Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 186   | INE028E14PP4 | Kotak Securities Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 187   | INE498L14AY8 | L&T Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 188   | INE498L14BC2 | L&T Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 189   | INE498L14BD0 | L&T Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 190   | INE498L14CU2 | L&T Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 191   | INE498L14CV0 | L&T Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 192   | INE128M14AB7 | L&T Metro Rail (Hyderabad) Ltd.          |
| CRISIL upto 365 Day CP Index-A | 193   | INE115A14ET3 | LIC Housing Finance Ltd.                 |
| CRISIL upto 365 Day CP Index-A | 194   | INE018A14LF3 | Larsen & Toubro Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 195   | INE018A14LG1 | Larsen & Toubro Ltd.                     |

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| CRISIL upto 365 Day CP Index-A | 197   | INE774D14SU9 | Mahindra & Mahindra Financial Services Ltd.       |
| CRISIL upto 365 Day CP Index-A | 198   | INE0CCU14039 | Mindspace Business Parks Reit                     |
| CRISIL upto 365 Day CP Index-A | 199   | INE733E14BR5 | NTPC  |
| CRISIL upto 365 Day CP Index-A | 200   | INE261F14MK6 | National Bank for Agriculture & Rural Development |
| CRISIL upto 365 Day CP Index-A | 201   | INE261F14ML4 | National Bank for Agriculture & Rural Development |
| CRISIL upto 365 Day CP Index-A | 202   | INE870H14TV2 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 203   | INE870H14TX8 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 204   | INE870H14UA4 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 205   | INE0NDH14049 | Nexus Select Trust                                |
| CRISIL upto 365 Day CP Index-A | 206   | INE0NDH14023 | Nexus Select Trust                                |
| CRISIL upto 365 Day CP Index-A | 207   | INE0NDH14015 | Nexus Select Trust                                |
| CRISIL upto 365 Day CP Index-A | 208   | INE002A14KW4 | Reliance Industries Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 209   | INE002A14KX2 | Reliance Industries Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 210   | INE110L14SR5 | Reliance Jio Infocomm Ltd.                        |
| CRISIL upto 365 Day CP Index-A | 211   | INE929O14CS4 | Reliance Retail Ventures Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 212   | INE929O14CT2 | Reliance Retail Ventures Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 213   | INE929O14CU0 | Reliance Retail Ventures Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 214   | INE212K14AD9 | Sbicap Securities Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 215   | INE212K14478 | Sbicap Securities Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 216   | INE211H14930 | Sharekhan Ltd.                                    |
| CRISIL upto 365 Day CP Index-A | 217   | INE211H14922 | Sharekhan Ltd.                                    |
| CRISIL upto 365 Day CP Index-A | 218   | INE211H14799 | Sharekhan Ltd.                                    |

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| CRISIL upto 365 Day CP Index-A | 219   | INE941D14618 | Sikka Ports & Terminals Ltd.               |
| CRISIL upto 365 Day CP Index-A | 220   | INE941D14626 | Sikka Ports & Terminals Ltd.               |
| CRISIL upto 365 Day CP Index-A | 221   | INE556F14KG1 | Small Industries Development Bank Of India |
| CRISIL upto 365 Day CP Index-A | 222   | INE403G14RZ9 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 223   | INE403G14SA0 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 224   | INE403G14SE2 | Standard Chartered Capital Ltd.            |
| CRISIL upto 365 Day CP Index-A | 225   | INE472H14276 | Standard Chartered Securities (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 226   | INE472H14284 | Standard Chartered Securities (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 227   | INE472H14292 | Standard Chartered Securities (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 228   | INE660A14XY8 | Sundaram Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 229   | INE033L14NM1 | Tata Capital Housing Finance Ltd.          |
| CRISIL upto 365 Day CP Index-A | 230   | INE033L14MY8 | Tata Capital Housing Finance Ltd.          |
| CRISIL upto 365 Day CP Index-A | 231   | INE976I14PF6 | Tata Capital Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 232   | INE976I14PE9 | Tata Capital Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 233   | INE692Q14BN6 | Toyota Financial Services India Ltd.       |
| CRISIL upto 365 Day CP Index-A | 234   | INE692Q14BC9 | Toyota Financial Services India Ltd.       |
| CRISIL upto 365 Day CP Index-A | 235   | INE481G14EX8 | Ultratech Cement Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 236   | INE481G14EZ3 | Ultratech Cement Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 237   | INE481G14EW0 | Ultratech Cement Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 238   | INE860H144M5 | Aditya Birla Finance Ltd.                  |
| CRISIL upto 365 Day CP Index-A | 239   | INE860H142X6 | Aditya Birla Finance Ltd.                  |
| CRISIL upto 365 Day CP Index-A | 240   | INE860H143N5 | Aditya Birla Finance Ltd.                  |
| CRISIL upto 365 Day CP Index-A | 241   | INE860H142T4 | Aditya Birla Finance Ltd.                  |

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| CRISIL upto 365 Day CP Index-A | 242   | INE831R14EL6 | Aditya Birla Housing Finance Ltd.                 |
| CRISIL upto 365 Day CP Index-A | 243   | INE891K14NK8 | Axis Finance Ltd.                                 |
| CRISIL upto 365 Day CP Index-A | 244   | INE110O14DW1 | Axis Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 245   | INE110O14CU7 | Axis Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 246   | INE110O14EN8 | Axis Securities Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 247   | INE296A14XL8 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 248   | INE296A14XK0 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 249   | INE296A14XM6 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 250   | INE296A14XN4 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 251   | INE01C314AU3 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 252   | INE01C314AY5 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 253   | INE377Y14AW1 | Bajaj Housing Finance Ltd.                        |
| CRISIL upto 365 Day CP Index-A | 254   | INE704I14IL5 | Barclays Investments & Loans (India) Pvt. Ltd.    |
| CRISIL upto 365 Day CP Index-A | 255   | INE704I14IM3 | Barclays Investments & Loans (India) Pvt. Ltd.    |
| CRISIL upto 365 Day CP Index-A | 256   | INE704I14JF5 | Barclays Investments & Loans (India) Pvt. Ltd.    |
| CRISIL upto 365 Day CP Index-A | 257   | INE704I14IZ5 | Barclays Investments & Loans (India) Pvt. Ltd.    |
| CRISIL upto 365 Day CP Index-A | 258   | INE514E14SK8 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 259   | INE514E14RM6 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 260   | INE514E14SM4 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 261   | INE102D14AL0 | Godrej Consumer Products Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 262   | INE790I14EM1 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 263   | INE790I14EP4 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 264   | INE790I14FQ9 | HSBC InvestDirect Financial Services (India) Ltd. |

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| CRISIL upto 365 Day CP Index-A | 266   | INE700G14MU0 | Hdfc Securities Ltd.        |
| CRISIL upto 365 Day CP Index-A | 267   | INE267A14770 | Hindustan Zinc Ltd.         |
| CRISIL upto 365 Day CP Index-A | 268   | INE071G14GE2 | ICICI Home Finance Co. Ltd. |
| CRISIL upto 365 Day CP Index-A | 269   | INE763G14WF8 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 270   | INE763G14TN8 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 271   | INE763G14TM0 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 272   | INE763G14TX7 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 273   | INE763G14TO6 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 274   | INE763G14VB9 | ICICI Securities Ltd.       |
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| CRISIL upto 365 Day CP Index-A | 277   | INE763G14UC9 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 278   | INE763G14UB1 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 279   | INE763G14UG0 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 280   | INE763G14WI2 | ICICI Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 281   | INE916D143E2 | Kotak Mahindra Prime Ltd.   |
| CRISIL upto 365 Day CP Index-A | 282   | INE916D143Z7 | Kotak Mahindra Prime Ltd.   |
| CRISIL upto 365 Day CP Index-A | 283   | INE028E14PQ2 | Kotak Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 284   | INE028E14ON2 | Kotak Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 285   | INE028E14OO0 | Kotak Securities Ltd.       |
| CRISIL upto 365 Day CP Index-A | 286   | INE028E14PX8 | Kotak Securities Ltd.       |
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| CRISIL upto 365 Day CP Index-A | 288   | INE115A14EY3 | LIC Housing Finance Ltd.                          |
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| CRISIL upto 365 Day CP Index-A | 290   | INE018A14LH9 | Larsen & Toubro Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 291   | INE774D14SD5 | Mahindra & Mahindra Financial Services Ltd.       |
| CRISIL upto 365 Day CP Index-A | 292   | INE774D14SV7 | Mahindra & Mahindra Financial Services Ltd.       |
| CRISIL upto 365 Day CP Index-A | 293   | INE261F14MN0 | National Bank for Agriculture & Rural Development |
| CRISIL upto 365 Day CP Index-A | 294   | INE261F14MP5 | National Bank for Agriculture & Rural Development |
| CRISIL upto 365 Day CP Index-A | 295   | INE870H14UC0 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 296   | INE870H14UG1 | Network 18 Media & Invst. Ltd.                    |
| CRISIL upto 365 Day CP Index-A | 297   | INE110L14SS3 | Reliance Jio Infocomm Ltd.                        |
| CRISIL upto 365 Day CP Index-A | 298   | INE929O14CV8 | Reliance Retail Ventures Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 299   | INE929O14CX4 | Reliance Retail Ventures Ltd.                     |
| CRISIL upto 365 Day CP Index-A | 300   | INE212K14AH0 | Sbicap Securities Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 301   | INE211H14781 | Sharekhan Ltd.                                    |
| CRISIL upto 365 Day CP Index-A | 302   | INE556F14KS6 | Small Industries Development Bank Of India        |
| CRISIL upto 365 Day CP Index-A | 303   | INE403G14SC6 | Standard Chartered Capital Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 304   | INE403G14SD4 | Standard Chartered Capital Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 305   | INE472H14383 | Standard Chartered Securities (India) Ltd.        |
| CRISIL upto 365 Day CP Index-A | 306   | INE472H14409 | Standard Chartered Securities (India) Ltd.        |
| CRISIL upto 365 Day CP Index-A | 307   | INE472H14441 | Standard Chartered Securities (India) Ltd.        |
| CRISIL upto 365 Day CP Index-A | 308   | INE472H14391 | Standard Chartered Securities (India) Ltd.        |
| CRISIL upto 365 Day CP Index-A | 309   | INE472H14318 | Standard Chartered Securities (India) Ltd.        |
| CRISIL upto 365 Day CP Index-A | 310   | INE033L14NA6 | Tata Capital Housing Finance Ltd.                 |

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| CRISIL upto 365 Day CP Index-A | 311   | INE033L14NN9 | Tata Capital Housing Finance Ltd.              |
| CRISIL upto 365 Day CP Index-A | 312   | INE976I14PG4 | Tata Capital Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 313   | INE151A14115 | Tata Communications Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 314   | INE860H144I3 | Aditya Birla Finance Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 315   | INE891K14NN2 | Axis Finance Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 316   | INE891K14OJ8 | Axis Finance Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 317   | INE296A14XX3 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 318   | INE296A14XY1 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 319   | INE296A14XZ8 | Bajaj Finance Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 320   | INE01C314809 | Bajaj Financial Securities Ltd.                |
| CRISIL upto 365 Day CP Index-A | 321   | INE704I14IX0 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 322   | INE704I14JC2 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 323   | INE704I14JH1 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL upto 365 Day CP Index-A | 324   | INE763G14UH8 | ICICI Securities Ltd.                          |
| CRISIL upto 365 Day CP Index-A | 325   | INE916D143Q6 | Kotak Mahindra Prime Ltd.                      |
| CRISIL upto 365 Day CP Index-A | 326   | INE498L14BI9 | L&T Finance Ltd.                               |
| CRISIL upto 365 Day CP Index-A | 327   | INE498L14BK5 | L&T Finance Ltd.                               |
| CRISIL upto 365 Day CP Index-A | 328   | INE115A14FA0 | LIC Housing Finance Ltd.                       |
| CRISIL upto 365 Day CP Index-A | 329   | INE774D14SF0 | Mahindra & Mahindra Financial Services Ltd.    |
| CRISIL upto 365 Day CP Index-A | 330   | INE403G14SH5 | Standard Chartered Capital Ltd.                |
| CRISIL upto 365 Day CP Index-A | 331   | INE472H14367 | Standard Chartered Securities (India) Ltd.     |
| CRISIL upto 365 Day CP Index-A | 332   | INE472H14425 | Standard Chartered Securities (India) Ltd.     |
| CRISIL upto 365 Day CP Index-A | 333   | INE660A14YH1 | Sundaram Finance Ltd.                          |



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| CRISIL upto 365 Day CP Index-A | 335   | INE976I14OB8 | Tata Capital Ltd.                                 |
| CRISIL upto 365 Day CP Index-A | 336   | INE860H144J1 | Aditya Birla Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 337   | INE860H144N3 | Aditya Birla Finance Ltd.                         |
| CRISIL upto 365 Day CP Index-A | 338   | INE296A14YJ0 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 339   | INE296A14YM4 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 340   | INE296A14YO0 | Bajaj Finance Ltd.                                |
| CRISIL upto 365 Day CP Index-A | 341   | INE01C314965 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 342   | INE01C314908 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 343   | INE01C314981 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 344   | INE01C314973 | Bajaj Financial Securities Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 345   | INE704I14JG3 | Barclays Investments & Loans (India) Pvt. Ltd.    |
| CRISIL upto 365 Day CP Index-A | 346   | INE144H14HE3 | Deutsche Investments India Pvt. Ltd.              |
| CRISIL upto 365 Day CP Index-A | 347   | INE144H14HC7 | Deutsche Investments India Pvt. Ltd.              |
| CRISIL upto 365 Day CP Index-A | 348   | INE144H14HD5 | Deutsche Investments India Pvt. Ltd.              |
| CRISIL upto 365 Day CP Index-A | 349   | INE514E14SH4 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 350   | INE514E14SL6 | Export Import Bank Of India                       |
| CRISIL upto 365 Day CP Index-A | 351   | INE790I14FO4 | HSBC InvestDirect Financial Services (India) Ltd. |
| CRISIL upto 365 Day CP Index-A | 352   | INE763G14VG8 | ICICI Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 353   | INE763G14UX5 | ICICI Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 354   | INE763G14UZ0 | ICICI Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 355   | INE763G14WJ0 | ICICI Securities Ltd.                             |
| CRISIL upto 365 Day CP Index-A | 356   | INE849D14HS6 | ICICI Securities Primary Dealership Ltd.          |

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| CRISIL upto 365 Day CP Index-A | 358   | INE916D143P8 | Kotak Mahindra Prime Ltd.                   |
| CRISIL upto 365 Day CP Index-A | 359   | INE498L14BR0 | L&T Finance Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 360   | INE498L14BQ2 | L&T Finance Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 361   | INE498L14BZ3 | L&T Finance Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 362   | INE498L14CY4 | L&T Finance Ltd.                            |
| CRISIL upto 365 Day CP Index-A | 363   | INE774D14SH6 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL upto 365 Day CP Index-A | 364   | INE0CCU14054 | Mindspace Business Parks Reit               |
| CRISIL upto 365 Day CP Index-A | 365   | INE211H14856 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 366   | INE211H14906 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 367   | INE211H14AB1 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 368   | INE211H14872 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 369   | INE211H14955 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 370   | INE211H14880 | Sharekhan Ltd.                              |
| CRISIL upto 365 Day CP Index-A | 371   | INE556F14KH9 | Small Industries Development Bank Of India  |
| CRISIL upto 365 Day CP Index-A | 372   | INE556F14KM9 | Small Industries Development Bank Of India  |
| CRISIL upto 365 Day CP Index-A | 373   | INE403G14SJ1 | Standard Chartered Capital Ltd.             |
| CRISIL upto 365 Day CP Index-A | 374   | INE403G14SN3 | Standard Chartered Capital Ltd.             |
| CRISIL upto 365 Day CP Index-A | 375   | INE403G14SO1 | Standard Chartered Capital Ltd.             |
| CRISIL upto 365 Day CP Index-A | 376   | INE403G14SU8 | Standard Chartered Capital Ltd.             |
| CRISIL upto 365 Day CP Index-A | 377   | INE403G14SX2 | Standard Chartered Capital Ltd.             |
| CRISIL upto 365 Day CP Index-A | 378   | INE472H14458 | Standard Chartered Securities (India) Ltd.  |
| CRISIL upto 365 Day CP Index-A | 379   | INE660A14YC2 | Sundaram Finance Ltd.                       |

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| CRISIL upto 365 Day CP Index-C | 197   | INE896L14EL2 | Indostar Capital Finance Ltd.       |
| CRISIL upto 365 Day CP Index-C | 198   | INE296G14305 | Muthoot Capital Services Ltd.       |
| CRISIL upto 365 Day CP Index-C | 199   | INE549K14BO9 | Muthoot Fincorp Ltd.                |
| CRISIL upto 365 Day CP Index-C | 200   | INE549K14BQ4 | Muthoot Fincorp Ltd.                |
| CRISIL upto 365 Day CP Index-C | 201   | INE523L14773 | Nuvama Wealth & Investment Ltd.     |
| CRISIL upto 365 Day CP Index-C | 202   | INE523L14740 | Nuvama Wealth & Investment Ltd.     |
| CRISIL upto 365 Day CP Index-C | 203   | INE523L14757 | Nuvama Wealth & Investment Ltd.     |
| CRISIL upto 365 Day CP Index-C | 204   | INE523L14781 | Nuvama Wealth & Investment Ltd.     |
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| CRISIL upto 365 Day CP Index-C | 208   | INE321N14208 | Incred Financial Services Ltd.          |
| CRISIL upto 365 Day CP Index-C | 209   | INE896L14EF4 | Indostar Capital Finance Ltd.           |
| CRISIL upto 365 Day CP Index-C | 210   | INE896L14EI8 | Indostar Capital Finance Ltd.           |
| CRISIL upto 365 Day CP Index-C | 211   | INE896L14EM0 | Indostar Capital Finance Ltd.           |
| CRISIL upto 365 Day CP Index-C | 212   | INE549K14BR2 | Muthoot Fincorp Ltd.                    |
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| CRISIL upto 365 Day CP Index-C | 215   | INE523L14872 | Nuvama Wealth & Investment Ltd.         |
| CRISIL upto 365 Day CP Index-C | 216   | INE918K14BT5 | Nuvama Wealth Finance Ltd.              |
| CRISIL upto 365 Day CP Index-C | 217   | INE723X14IH2 | Trust Investment Advisors Pvt. Ltd.     |
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| CRISIL upto 91 Day CP Index-A  | 3     | INE860H142E6 | Aditya Birla Finance Ltd.               |
| CRISIL upto 91 Day CP Index-A  | 4     | INE831R14EH4 | Aditya Birla Housing Finance Ltd.       |
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| CRISIL upto 91 Day CP Index-A  | 8     | INE110014EE7 | Axis Securities Ltd.                    |
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| CRISIL upto 91 Day CP Index-A | 23    | INE704I14IE0 | Barclays Investments & Loans (India) Pvt. Ltd. |
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| CRISIL upto 91 Day CP Index-A | 30    | INE514E14RY1 | Export Import Bank Of India                    |
| CRISIL upto 91 Day CP Index-A | 31    | INE102D14AH8 | Godrej Consumer Products Ltd.                  |
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| CRISIL upto 91 Day CP Index-A | 177   | INE700G14MU0 | Hdfc Securities Ltd.                              |
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| CRISIL upto 91 Day CP Index-A | 179   | INE071G14GE2 | ICICI Home Finance Co. Ltd.                       |
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| CRISIL Short Term Banking Debt Index      | 6     | INE040A08856 | HDFC Bank Ltd.                                    |
| CRISIL Short Term Banking Debt Index      | 7     | INE090A08SP8 | ICICI Bank Ltd.                                   |
| CRISIL Short Term Banking Debt Index      | 8     | INE092T08584 | IDFC First Bank Ltd.                              |
| CRISIL Short Term Banking Debt Index      | 9     | INE562A08065 | Indian Bank                                       |
| CRISIL Short Term Banking Debt Index      | 10    | INE160A08217 | Punjab National Bank                              |
| CRISIL Short Term Banking Debt Index      | 11    | INE062A08249 | State Bank of India                               |
| CRISIL Short Term Banking Debt Index      | 12    | INE692A08227 | Union Bank Of India                               |
| CRISIL Short Term PSU Debt Index          | 1     | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL Short Term PSU Debt Index          | 2     | INE020B08FA2 | Rural Electrification Corporation Ltd.            |
| CRISIL Short Term PSU Debt Index          | 3     | INE556F08KI9 | Small Industries Development Bank Of India        |
| CRISIL Short Term PSU Debt Index          | 4     | INE134E08LD7 | Power Finance Corporation Ltd.                    |
| CRISIL Short Term PSU Debt Index          | 5     | INE557F08FY4 | National Housing Bank                             |
| CRISIL Short Term PSU Debt Index          | 6     | INE053F08304 | Indian Railway Finance Corporation Ltd.           |
| CRISIL Short Term PSU Debt Index          | 7     | INE514E08FY8 | Export Import Bank Of India                       |
| CRISIL Short Term PSU Debt Index          | 8     | INE752E07OF7 | Power Grid Corporation of India Ltd.              |
| CRISIL Short Term PSU Debt Index          | 9     | INE733E08247 | NTPC  |
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| CRISIL Short Term PSU Debt Index                | 12    | INE242A08486 | Indian Oil Corporation Ltd.                       |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 1     | INE202E08086 | Indian Renewable Energy Development Agency Ltd.   |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 2     | INE752E07LZ1 | Power Grid Corporation of India Ltd.              |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 3     | INE134E08KT5 | Power Finance Corporation Ltd.                    |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 4     | INE733E08163 | NTPC  |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 5     | INE848E07AA3 | National Hydroelectric Power Corporation Ltd.     |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 6     | INE557F08FN7 | National Housing Bank                             |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 7     | INE261F08DQ4 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 8     | INE020B08963 | Rural Electrification Corporation Ltd.            |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 9     | INE556F08JZ5 | Small Industries Development Bank Of India        |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 10    | INE242A08486 | Indian Oil Corporation Ltd.                       |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 11    | INE031A08848 | Housing & Urban Development Corporation Ltd.      |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 12    | INE094A08127 | Hindustan Petroleum Corporation Ltd.              |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 13    | INE514E08FY8 | Export Import Bank Of India                       |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 14    | INE178A08029 | Chennai Petroleum Corporation Ltd.                |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 15    | INE029A08065 | Bharat Petroleum Corporation Ltd.                 |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 16    | IN3420150028 | WEST BENGAL                                       |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 17    | IN3120150104 | Tamil Nadu  |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 18    | IN4520200077 | Telangana   |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 19    | IN2920200283 | Rajasthan   |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 20    | IN2820150075 | Punjab  |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 21    | IN3320150250 | Uttar Pradesh                                     |

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| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 24    | IN2220150071 | Maharashtra                                  |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 25    | IN2120150031 | Madhya Pradesh                               |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 26    | IN2020150065 | Kerala                                       |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 27    | IN1920200061 | Karnataka                                    |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 28    | IN3720150017 | Jharkhand                                    |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 29    | IN1620150053 | Haryana                                      |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 30    | IN1520190043 | Gujarat                                      |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 31    | IN3520200038 | Chattisgarh                                  |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025   | 32    | IN1320150015 | Bihar  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 1     | INE020B08930 | Rural Electrification Corporation Ltd.       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 2     | INE053F07CB1 | Indian Railway Finance Corporation Ltd.      |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 3     | INE053F09GV6 | Indian Railway Finance Corporation Ltd.      |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 4     | INE242A08452 | Indian Oil Corporation Ltd.                  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 5     | INE031A08830 | Housing & Urban Development Corporation Ltd. |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 6     | INE094A08077 | Hindustan Petroleum Corporation Ltd.         |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 7     | INE752E07MG9 | Power Grid Corporation of India Ltd.         |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 8     | INE020B08906 | Rural Electrification Corporation Ltd.       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 9     | INE752E08643 | Power Grid Corporation of India Ltd.         |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 10    | INE134E08KP3 | Power Finance Corporation Ltd.               |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 11    | INE020B08CK8 | Rural Electrification Corporation Ltd.       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 12    | INE556F08JU6 | Small Industries Development Bank Of India   |

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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 14    | INE134E08GV9 | Power Finance Corporation Ltd.                    |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 15    | INE733E07JP6 | NTPC  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 16    | INE557F08FG1 | National Housing Bank                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 17    | INE557F08FH9 | National Housing Bank                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 18    | INE261F08DI1 | National Bank for Agriculture & Rural Development |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 20    | IN2720140036 | Orissa  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 21    | IN2220140205 | Maharashtra                                       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 22    | IN2020150016 | Kerala  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 23    | IN2120200273 | Madhya Pradesh                                    |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 24    | IN2120220115 | Madhya Pradesh                                    |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 25    | IN3120140196 | Tamil Nadu  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 26    | IN3120140220 | Tamil Nadu  |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 27    | IN3120140188 | Tamil Nadu  |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 30    | IN3320150029 | Uttar Pradesh                                     |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 31    | IN3320140301 | Uttar Pradesh                                     |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 32    | IN3320140327 | Uttar Pradesh                                     |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 33    | IN1520220261 | Gujarat   |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 34    | IN1620140153 | Haryana   |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 37    | IN1020140118 | Andhra Pradesh                    |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 38    | IN1220140025 | Assam                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 39    | IN1220140033 | Assam                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 40    | IN1320140065 | Bihar                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 41    | IN1320140057 | Bihar                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 42    | IN1520140097 | Gujarat                           |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 43    | IN1520140089 | Gujarat                           |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 44    | IN1520140071 | Gujarat                           |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 45    | IN1520210189 | Gujarat                           |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 48    | IN3420140144 | WEST BENGAL                       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 49    | IN3720140042 | Jharkhand                         |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 50    | IN1920140085 | Karnataka                         |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025    | 53    | IN1920140101 | Karnataka                         |
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| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 3     | INE020B08EL2 | Rural Electrification Corporation Ltd.            |
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| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 7     | INE103A08043 | Mangalore Refinery & Petrochemicals Ltd.          |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 8     | INE053F08239 | Indian Railway Finance Corporation Ltd.           |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 9     | INE031A08855 | Housing & Urban Development Corporation Ltd.      |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 10    | INE514E08FB6 | Export Import Bank Of India                       |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 11    | IN1920180198 | Karnataka   |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 12    | IN2120150080 | Madhya Pradesh                                    |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 13    | IN2220150170 | Maharashtra                                       |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 14    | IN1620150137 | Haryana   |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 15    | IN1520150096 | Gujarat   |
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| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 19    | IN3320150359 | Uttar Pradesh                                     |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027    | 1     | INE020B08AH8 | Rural Electrification Corporation Ltd.            |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027    | 2     | INE752E07JO9 | Power Grid Corporation of India Ltd.              |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027    | 3     | INE752E07OC4 | Power Grid Corporation of India Ltd.              |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027    | 4     | INE134E08MZ8 | Power Finance Corporation Ltd.                    |

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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 9     | INE557F08FR8 | National Housing Bank                             |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 10    | INE261F08EF5 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 11    | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 12    | INE261F08EB4 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 13    | INE020B08EX7 | Rural Electrification Corporation Ltd.            |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 14    | INE556F08KK5 | Small Industries Development Bank Of India        |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 15    | INE556F08KJ7 | Small Industries Development Bank Of India        |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 16    | INE053F07983 | Indian Railway Finance Corporation Ltd.           |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 17    | INE242A08502 | Indian Oil Corporation Ltd.                       |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 18    | INE031A08871 | Housing & Urban Development Corporation Ltd.      |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 19    | INE031A08889 | Housing & Urban Development Corporation Ltd.      |
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| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 26    | IN3320170027 | Uttar Pradesh                                     |
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| CRISIL Long Term Debt Solution Index              | 9     | IN0020140052 | Central Government                                |
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| CRISIL Select AAA Corporate Bond Fund Index       | 2     | INE296A08805 | Bajaj Finance Ltd.                                |
| CRISIL Select AAA Corporate Bond Fund Index       | 3     | INE029A08073 | Bharat Petroleum Corporation Ltd.                 |
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| CRISIL Select AAA Corporate Bond Fund Index       | 7     | INE101A08088 | Mahindra & Mahindra Ltd.                          |
| CRISIL Select AAA Corporate Bond Fund Index       | 8     | INE261F08EA6 | National Bank for Agriculture & Rural Development |
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| CRISIL Select AAA Corporate Bond Fund Index       | 10    | INE134E08IL6 | Power Finance Corporation Ltd.                    |
| CRISIL Select AAA Corporate Bond Fund Index       | 11    | INE020B08EP3 | Rural Electrification Corporation Ltd.            |
| CRISIL Select AAA Corporate Bond Fund Index       | 12    | INE556F08KJ7 | Small Industries Development Bank Of India        |
| CRISIL Select AAA Corporate Bond Fund Index       | 13    | INE033L07IC6 | Tata Capital Housing Finance Ltd.                 |
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| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 2     | IN0020220037 | Central Government                                |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 3     | IN0020170026 | Central Government                                |
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| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 6     | IN0020070036 | Central Government                                |
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| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 8     | IN1920200681 | Karnataka   |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 9     | IN3320180018 | Uttar Pradesh                                     |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 10    | IN4520200044 | Telangana   |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 11    | IN3120180028 | Tamil Nadu  |
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| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 16    | IN2120180012 | Madhya Pradesh       |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 17    | IN1520180036 | Gujarat              |
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| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 2     | IN0020020106 | Central Government   |
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| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 7     | IN1220230016 | Assam                |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 8     | IN1520220162 | Gujarat              |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 9     | IN1520220287 | Gujarat              |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 10    | IN1920230258 | Karnataka            |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 11    | IN1920200582 | Karnataka            |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 12    | IN1920230381 | Karnataka            |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 13    | IN2220220221 | Maharashtra          |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 14    | IN2220200330 | Maharashtra          |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 15    | IN4520220380 | Telangana            |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 16    | IN4520210225 | Telangana            |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 1     | IN0020060045 | Central Government   |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 2     | IN0020220029 | Central Government   |

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| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 3     | IN0020220102 | Central Government   |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 4     | IN1020240363 | Andhra Pradesh       |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 5     | IN1620240102 | Haryana              |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 6     | IN1720240044 | Himachal Pradesh     |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 7     | IN1920230324 | Karnataka            |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 8     | IN2020240031 | Kerala               |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 9     | IN2120200232 | Madhya Pradesh       |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 10    | IN2220210206 | Maharashtra          |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 11    | IN2820240181 | Punjab               |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 12    | IN2920230306 | Rajasthan            |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 13    | IN4520240057 | Telangana            |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037 | 14    | IN3320220152 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 1     | IN0020170026 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 2     | IN0020220037 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 3     | IN0020060078 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 4     | IN3720160057 | Jharkhand            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 5     | IN3420160175 | WEST BENGAL          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 6     | IN3320170043 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 7     | IN3120170045 | Tamil Nadu           |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 8     | IN2920210449 | Rajasthan            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 9     | IN2220170020 | Maharashtra          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 10    | IN2120160105 | Madhya Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027  | 11    | IN2020160130 | Kerala               |

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| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 12    | IN1920160117 | Karnataka            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 13    | IN1020160421 | Andhra Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 14    | IN1620170010 | Haryana              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 15    | IN1520170045 | Gujarat              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 16    | IN3520160034 | Chattisgarh          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 17    | IN1320160162 | Bihar                |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 18    | IN1220220025 | Assam                |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 1     | IN0020230010 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 2     | IN0020170174 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 3     | IN1920170165 | Karnataka            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 4     | IN3420210046 | West Bengal          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 5     | IN3320170225 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 6     | IN4520200093 | Telangana            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 7     | IN3120180010 | Tamil Nadu           |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 8     | IN2920170148 | Rajasthan            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 9     | IN2820180049 | Punjab               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 10    | IN2020180013 | Kerala               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 11    | IN1020220696 | Andhra Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 12    | IN1820170109 | Jammu & Kashmir      |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 13    | IN1620170143 | Haryana              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 14    | IN1520230047 | Gujarat              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 15    | IN3520170041 | Chattisgarh          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 16    | IN1320170062 | Bihar                |



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| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028         | 17    | IN1220170154 | Assam                |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 1     | IN0020230010 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 2     | IN0020170174 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 3     | IN0020140011 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 4     | IN3420170158 | West Bengal          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 5     | IN1020220696 | Andhra Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 6     | IN3320170118 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 7     | IN4520200093 | Telangana            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 8     | IN3120190209 | Tamil Nadu           |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 9     | IN2920170098 | Rajasthan            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 10    | IN2820170172 | Punjab               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 11    | IN2220190127 | Maharashtra          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 12    | IN2120170062 | Madhya Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 13    | IN2020180013 | Kerala               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 14    | IN1920170124 | Karnataka            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 15    | IN1720220038 | Himachal Pradesh     |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 16    | IN1620220294 | Haryana              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 17    | IN1520190126 | Gujarat              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 18    | IN3520170025 | Chattisgarh          |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 1     | IN0020230101 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 2     | IN0020210012 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 3     | IN0020220037 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 4     | IN0020230010 | Central Government   |



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| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 5     | IN1920170124 | Karnataka            |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 6     | IN2220150170 | Maharashtra          |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 7     | IN3120170078 | Tamil Nadu           |
| CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 8     | IN3320180158 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 1     | IN0020070069 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 2     | IN0020170026 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 3     | IN0020070036 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 4     | IN0020220037 | Central Government   |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 5     | IN1920170025 | Karnataka            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 6     | IN3320170043 | Uttar Pradesh        |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 7     | IN4520190096 | Telangana            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 8     | IN3120170078 | Tamil Nadu           |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 9     | IN2920170015 | Rajasthan            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 10    | IN2820170099 | Punjab               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 11    | IN2220170061 | Maharashtra          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 12    | IN2120170039 | Madhya Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 13    | IN2020170022 | Kerala               |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 14    | IN1020180213 | Andhra Pradesh       |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 15    | IN3720170015 | Jharkhand            |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 16    | IN1620170051 | Haryana              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 17    | IN1520170045 | Gujarat              |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 18    | IN3520170017 | Chattisgarh          |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 19    | IN1220170048 | Assam                |

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| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 1     | INE242A08478 | Indian Oil Corporation Ltd.                       |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 2     | INE261F08CI3 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 3     | INE557F08FH9 | National Housing Bank                             |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 4     | INE134E08KP3 | Power Finance Corporation Ltd.                    |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 5     | INE752E08643 | Power Grid Corporation of India Ltd.              |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 6     | INE020B08930 | Rural Electrification Corporation Ltd.            |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 7     | INE556F08JX0 | Small Industries Development Bank Of India        |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 8     | IN1520150013 | Gujarat   |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 9     | IN1920140119 | Karnataka   |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 10    | IN2120200273 | Madhya Pradesh                                    |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 11    | IN2920210019 | Rajasthan   |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 12    | IN3120150021 | Tamil Nadu  |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 13    | IN3420150010 | WEST BENGAL                                       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 1     | IN0020210244 | Central Government                                |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 2     | IN0020170042 | Central Government                                |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 3     | IN0020210095 | Central Government                                |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 4     | IN1920210342 | Karnataka   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 5     | IN3420210293 | WEST BENGAL                                       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 6     | IN3320210237 | Uttar Pradesh                                     |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 7     | IN4520220448 | Telangana   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 8     | IN3120210510 | Tamil Nadu  |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 9     | IN2920190484 | Rajasthan   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 10    | IN2220220254 | Maharashtra                                       |

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| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 11    | IN2220160153 | Maharashtra          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 12    | IN1920230373 | Karnataka            |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 13    | IN1020220746 | Andhra Pradesh       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 14    | IN1620210204 | Haryana              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 15    | IN1520210239 | Gujarat              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 16    | IN3520230290 | Chattisgarh          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 17    | IN3520230233 | Chattisgarh          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 18    | IN1320190227 | Bihar                |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032    | 19    | IN1020190527 | Andhra Pradesh       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 1     | IN0020210186 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 2     | IN0020230119 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 3     | IN0020140060 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 4     | IN0020120039 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 5     | IN1520220154 | Gujarat              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 6     | IN1520230104 | Gujarat              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 7     | IN1620160235 | Haryana              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 8     | IN1920160042 | Karnataka            |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 9     | IN2020160114 | Kerala               |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 10    | IN2120160071 | Madhya Pradesh       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 11    | IN2220160112 | Maharashtra          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 12    | IN2920160206 | Rajasthan            |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 13    | IN3120160145 | Tamil Nadu           |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 14    | IN4520160115 | Telangana            |

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| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026  | 15    | IN3320160283 | Uttar Pradesh        |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026  | 16    | IN3420160100 | WEST BENGAL          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 1     | IN0020070069 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 2     | IN0020070036 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 3     | IN0020220037 | Central Government   |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 4     | IN1020180213 | Andhra Pradesh       |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 5     | IN1520210098 | Gujarat              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 6     | IN1520230062 | Gujarat              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 7     | IN1620170051 | Haryana              |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 8     | IN2220170103 | Maharashtra          |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 9     | IN2920210290 | Rajasthan            |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 10    | IN3120180119 | Tamil Nadu           |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 11    | IN4520190104 | Telangana            |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 12    | IN3320170100 | Uttar Pradesh        |
| CRISIL IBX Gilt Index - April 2026                    | 1     | IN0020190016 | Central Government   |
| CRISIL IBX Gilt Index - April 2026                    | 2     | IN0020150093 | Central Government   |
| CRISIL IBX Gilt Index - April 2026                    | 3     | IN0020230028 | Central Government   |
| CRISIL IBX Gilt Index - April 2026                    | 4     | IN0020200278 | Central Government   |
| CRISIL IBX Gilt Index - April 2026                    | 5     | IN0020210012 | Central Government   |
| CRISIL-IBX Gilt Index - April 2028                    | 1     | IN0020070069 | Central Government   |
| CRISIL-IBX Gilt Index - April 2028                    | 2     | IN0020170174 | Central Government   |
| CRISIL-IBX Gilt Index - April 2028                    | 3     | IN002024X292 | Central Government   |
| CRISIL-IBX Gilt Index - April 2028                    | 4     | IN002024X284 | Central Government   |

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| CRISIL-IBX Gilt Index - April 2028 | 5     | IN002024X276 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 1     | IN0020150069 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 2     | IN0020230101 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 3     | IN0020220011 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 4     | IN0020140011 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 5     | IN0020180454 | Central Government   |
| CRISIL IBX Gilt Index - April 2029 | 6     | IN0020030022 | Central Government   |
| CRISIL-IBX Gilt Index - April 2032 | 1     | IN0020210095 | Central Government   |
| CRISIL-IBX Gilt Index - April 2032 | 2     | IN0020170042 | Central Government   |
| CRISIL-IBX Gilt Index - April 2032 | 3     | IN0020210244 | Central Government   |
| CRISIL-IBX Gilt Index - April 2032 | 4     | IN0020240076 | Central Government   |
| CRISIL IBX Gilt Index - April 2033 | 1     | IN0020070077 | Central Government   |
| CRISIL IBX Gilt Index - April 2033 | 2     | IN0020220151 | Central Government   |
| CRISIL IBX Gilt Index - April 2033 | 3     | IN0020220060 | Central Government   |
| CRISIL IBX Gilt Index - April 2033 | 4     | IN0020020106 | Central Government   |
| CRISIL IBX Gilt Index - April 2033 | 5     | IN0020070044 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 1     | IN0020220037 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 2     | IN0020060078 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 3     | IN0020170026 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 4     | IN002024X284 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 5     | IN002024X292 | Central Government   |
| CRISIL-IBX Gilt Index - June 2027  | 6     | IN002024X276 | Central Government   |
| CRISIL IBX Gilt Index - June 2036  | 1     | IN0020220029 | Central Government   |

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| CRISIL IBX Gilt Index - June 2036 | 2     | IN0020210152 | Central Government   |
| CRISIL IBX Gilt Index - June 2036 | 3     | IN0020050012 | Central Government   |
| CRISIL IBX Gilt Index - June 2036 | 4     | IN0020060045 | Central Government   |
| CRISIL-IBX SDL Index - June 2034  | 1     | IN1020220167 | Andhra Pradesh       |
| CRISIL-IBX SDL Index - June 2034  | 2     | IN1620220120 | Haryana              |
| CRISIL-IBX SDL Index - June 2034  | 3     | IN1920230274 | Karnataka            |
| CRISIL-IBX SDL Index - June 2034  | 4     | IN2120230023 | Madhya Pradesh       |
| CRISIL-IBX SDL Index - June 2034  | 5     | IN2220220072 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2034  | 6     | IN2820230067 | Punjab               |
| CRISIL-IBX SDL Index - June 2034  | 7     | IN2920190096 | Rajasthan            |
| CRISIL-IBX SDL Index - June 2034  | 8     | IN3120230450 | Tamil Nadu           |
| CRISIL-IBX SDL Index - June 2034  | 9     | IN3320230037 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - April 2033 | 1     | IN1220220058 | Assam                |
| CRISIL-IBX SDL Index - April 2033 | 2     | IN1320220131 | Bihar                |
| CRISIL-IBX SDL Index - April 2033 | 3     | IN1520220113 | Gujarat              |
| CRISIL-IBX SDL Index - April 2033 | 4     | IN1620220088 | Haryana              |
| CRISIL-IBX SDL Index - April 2033 | 5     | IN1920230258 | Karnataka            |
| CRISIL-IBX SDL Index - April 2033 | 6     | IN2020170089 | Kerala               |
| CRISIL-IBX SDL Index - April 2033 | 7     | IN2120220065 | Madhya Pradesh       |
| CRISIL-IBX SDL Index - April 2033 | 8     | IN2220210123 | Maharashtra          |
| CRISIL-IBX SDL Index - April 2033 | 9     | IN2920220091 | Rajasthan            |
| CRISIL-IBX SDL Index - April 2033 | 10    | IN3120220188 | Tamil Nadu           |
| CRISIL-IBX SDL Index - April 2033 | 11    | IN3320220038 | Uttar Pradesh        |

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| CRISIL-IBX SDL Index - April 2033 | 12    | IN3420220045 | West Bengal          |
| CRISIL-IBX SDL Index - June 2027  | 1     | IN1020160421 | Andhra Pradesh       |
| CRISIL-IBX SDL Index - June 2027  | 2     | IN1320160139 | Bihar                |
| CRISIL-IBX SDL Index - June 2027  | 3     | IN1520170045 | Gujarat              |
| CRISIL-IBX SDL Index - June 2027  | 4     | IN1620160243 | Haryana              |
| CRISIL-IBX SDL Index - June 2027  | 5     | IN1920160067 | Karnataka            |
| CRISIL-IBX SDL Index - June 2027  | 6     | IN2020160122 | Kerala               |
| CRISIL-IBX SDL Index - June 2027  | 7     | IN2120160105 | Madhya Pradesh       |
| CRISIL-IBX SDL Index - June 2027  | 8     | IN2220170020 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2027  | 9     | IN2920210431 | Rajasthan            |
| CRISIL-IBX SDL Index - June 2027  | 10    | IN3120170045 | Tamil Nadu           |
| CRISIL-IBX SDL Index - June 2027  | 11    | IN3320170043 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - June 2027  | 12    | IN3420160175 | WEST BENGAL          |
| CRISIL-IBX SDL Index - June 2032  | 1     | IN2220220254 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2032  | 2     | IN3420220011 | WEST BENGAL          |
| CRISIL-IBX SDL Index - June 2032  | 3     | IN3420220029 | WEST BENGAL          |
| CRISIL-IBX SDL Index - June 2032  | 4     | IN3320210146 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - June 2032  | 5     | IN3320210237 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - June 2032  | 6     | IN3320210062 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - June 2032  | 7     | IN3320210229 | Uttar Pradesh        |
| CRISIL-IBX SDL Index - June 2032  | 8     | IN3120210478 | Tamil Nadu           |
| CRISIL-IBX SDL Index - June 2032  | 9     | IN3120210262 | Tamil Nadu           |
| CRISIL-IBX SDL Index - June 2032  | 10    | IN3120220030 | Tamil Nadu           |

| Index                            | Sr.no | ISIN         | Issuer/Security Name |
|----------------------------------|-------|--------------|----------------------|
| CRISIL-IBX SDL Index - June 2032 | 11    | IN3120220014 | Tamil Nadu           |
| CRISIL-IBX SDL Index - June 2032 | 12    | IN2920210498 | Rajasthan            |
| CRISIL-IBX SDL Index - June 2032 | 13    | IN2920220042 | Rajasthan            |
| CRISIL-IBX SDL Index - June 2032 | 14    | IN2920210365 | Rajasthan            |
| CRISIL-IBX SDL Index - June 2032 | 15    | IN2220210107 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2032 | 16    | IN1020220076 | Andhra Pradesh       |
| CRISIL-IBX SDL Index - June 2032 | 17    | IN2220220064 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2032 | 18    | IN2220220239 | Maharashtra          |
| CRISIL-IBX SDL Index - June 2032 | 19    | IN2120210033 | Madhya Pradesh       |
| CRISIL-IBX SDL Index - June 2032 | 20    | IN2120220016 | Madhya Pradesh       |
| CRISIL-IBX SDL Index - June 2032 | 21    | IN1920220010 | Karnataka            |
| CRISIL-IBX SDL Index - June 2032 | 22    | IN1920210342 | Karnataka            |
| CRISIL-IBX SDL Index - June 2032 | 23    | IN1920210193 | Karnataka            |
| CRISIL-IBX SDL Index - June 2032 | 24    | IN1620220112 | Haryana              |
| CRISIL-IBX SDL Index - June 2032 | 25    | IN1520220030 | Gujarat              |
| CRISIL-IBX SDL Index - June 2032 | 26    | IN1520220204 | Gujarat              |
| CRISIL-IBX SDL Index - June 2032 | 27    | IN1520210213 | Gujarat              |
| CRISIL-IBX SDL Index - June 2032 | 28    | IN1320230098 | Bihar                |
| CRISIL-IBX SDL Index - June 2032 | 29    | IN1020230679 | Andhra Pradesh       |
| CRISIL-IBX SDL Index - June 2032 | 30    | IN1020220357 | Andhra Pradesh       |
| CRISIL IBX SDL Index - May 2027  | 1     | IN1320210017 | Bihar                |
| CRISIL IBX SDL Index - May 2027  | 2     | IN3520160034 | Chattisgarh          |
| CRISIL IBX SDL Index - May 2027  | 3     | IN1520170045 | Gujarat              |



| Index                                 | Sr.no | ISIN         | Issuer/Security Name |
|---------------------------------------|-------|--------------|----------------------|
| CRISIL IBX SDL Index - May 2027       | 4     | IN1620170010 | Haryana              |
| CRISIL IBX SDL Index - May 2027       | 5     | IN1920160125 | Karnataka            |
| CRISIL IBX SDL Index - May 2027       | 6     | IN2020170022 | Kerala               |
| CRISIL IBX SDL Index - May 2027       | 7     | IN2120160105 | Madhya Pradesh       |
| CRISIL IBX SDL Index - May 2027       | 8     | IN2220170020 | Maharashtra          |
| CRISIL IBX SDL Index - May 2027       | 9     | IN2920170015 | Rajasthan            |
| CRISIL IBX SDL Index - May 2027       | 10    | IN3120170037 | Tamil Nadu           |
| CRISIL IBX SDL Index - May 2027       | 11    | IN3320170043 | Uttar Pradesh        |
| CRISIL IBX SDL Index - May 2027       | 12    | IN3420160183 | WEST BENGAL          |
| CRISIL IBX SDL Index - September 2027 | 1     | IN1020180213 | Andhra Pradesh       |
| CRISIL IBX SDL Index - September 2027 | 2     | IN1320210025 | Bihar                |
| CRISIL IBX SDL Index - September 2027 | 3     | IN1520170045 | Gujarat              |
| CRISIL IBX SDL Index - September 2027 | 4     | IN1620170051 | Haryana              |
| CRISIL IBX SDL Index - September 2027 | 5     | IN2020170063 | Kerala               |
| CRISIL IBX SDL Index - September 2027 | 6     | IN2120170039 | Madhya Pradesh       |
| CRISIL IBX SDL Index - September 2027 | 7     | IN2220170061 | Maharashtra          |
| CRISIL IBX SDL Index - September 2027 | 8     | IN2820170099 | Punjab               |
| CRISIL IBX SDL Index - September 2027 | 9     | IN2920170015 | Rajasthan            |
| CRISIL IBX SDL Index - September 2027 | 10    | IN3120170078 | Tamil Nadu           |
| CRISIL IBX SDL Index - September 2027 | 11    | IN4520190096 | Telangana            |
| CRISIL IBX SDL Index - September 2027 | 12    | IN3320170043 | Uttar Pradesh        |
| CRISIL IBX SDL Index - September 2027 | 13    | IN3420170042 | WEST BENGAL          |

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

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

## Portfolio Parameters –01 January 2025

| Index                                      | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|--|------------------|------------|-------------|---------------------------|
| CRISIL Composite CD Index                  | 0.4201           | 0.3907     | 7.41%       | 0.4201                    |
| CRISIL Composite CP Index                  | 0.2571           | 0.2389     | 7.49%       | 0.2571                    |
| CRISIL Composite T-Bill Index              | 0.5350           | 0.5017     | 6.59%       | 0.5350                    |
| CRISIL Composite Bond Index                | 8.9572           | 5.2045     | 7.27%       | 5.4495                    |
| CRISIL Short Term Bond Index               | 2.1763           | 1.8450     | 7.38%       | 1.9679                    |
| CRISIL Liquid Debt Index                   | 0.1142           | 0.1068     | 7.09%       | 0.1142                    |
| CRISIL Low Duration Debt Index             | 0.8060           | 0.7135     | 7.54%       | 0.7678                    |
| CRISIL Ultra Short Term Debt Index         | 0.4690           | 0.4286     | 7.42%       | 0.4610                    |
| CRISIL Money Market Index                  | 0.3934           | 0.3669     | 7.23%       | 0.3934                    |
| CRISIL Medium Term Debt Index              | 4.0218           | 3.2080     | 7.57%       | 3.4391                    |
| CRISIL Medium To Long Term Debt Index      | 7.9058           | 5.7194     | 7.18%       | 6.0183                    |
| CRISIL Long Term Debt Index                | 16.1359          | 8.3161     | 7.22%       | 8.7366                    |
| CRISIL Corporate Bond Composite Index      | 4.7678           | 3.5248     | 7.58%       | 3.7714                    |
| CRISIL Long Term Corporate Bond Index      | 9.0186           | 6.2462     | 7.34%       | 6.6781                    |
| CRISIL Medium Term Corporate Bond Index    | 3.7346           | 3.0275     | 7.65%       | 3.2443                    |
| CRISIL Short Term Corporate Bond Index     | 1.4760           | 1.2837     | 7.77%       | 1.3830                    |
| CRISIL Composite Credit Risk Index         | 3.9397           | 2.9217     | 8.78%       | 3.1091                    |
| CRISIL Medium Term Credit Risk Index       | 2.5409           | 2.0085     | 8.90%       | 2.1361                    |
| CRISIL Banking and PSU Debt Index          | 0.8359           | 3.6037     | 7.39%       | 3.8479                    |
| CRISIL Short Term Credit Risk Index        | 1.4988           | 1.1946     | 8.89%       | 1.2845                    |
| CRISIL Dynamic Debt Index                  | 9.7446           | 5.9365     | 7.28%       | 6.2409                    |
| CRISIL Composite AA Long Term Bond Index   | 8.9664           | 5.8331     | 8.55%       | 6.2889                    |
| CRISIL Composite AA Medium Term Bond Index | 3.8829           | 3.0267     | 8.83%       | 3.2427                    |
| CRISIL Composite AA Short Term Bond Index  | 1.4336           | 1.1923     | 8.84%       | 1.2896                    |
| CRISIL FPI Index                           | 8.7274           | 5.4955     | 7.36%       | 5.8134                    |
| CRISIL Money Market Index-Insurance        | 0.5777           | 0.5393     | 7.08%       | 0.5777                    |

| Index   | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL Liquid Debt A-I Index                    | 0.1139           | 0.1062     | 7.04%       | 0.1139                    |
| CRISIL Liquid Debt B-I Index                    | 0.1137           | 0.1062     | 7.15%       | 0.1137                    |
| CRISIL Low Duration Debt A-I Index              | 0.7932           | 0.7243     | 7.47%       | 0.7790                    |
| CRISIL Low Duration Debt B-I Index              | 0.7145           | 0.6269     | 7.73%       | 0.6754                    |
| CRISIL Low Duration Debt C-I Index              | 0.6571           | 0.5738     | 8.17%       | 0.6190                    |
| CRISIL Short Duration Debt A-II Index           | 2.1973           | 1.8870     | 7.47%       | 2.0079                    |
| CRISIL Short Duration Debt B-II Index           | 2.0415           | 1.6954     | 7.92%       | 1.8119                    |
| CRISIL Short Duration Debt C-II Index           | 2.1632           | 1.5045     | 10.06%      | 1.5692                    |
| CRISIL Medium Duration Debt A-III Index         | 4.1427           | 3.3255     | 7.40%       | 3.5589                    |
| CRISIL Medium Duration Debt B-III Index         | 4.1797           | 3.2659     | 7.92%       | 3.5023                    |
| CRISIL Medium Duration Debt C-III Index         | 4.2028           | 3.1832     | 9.44%       | 3.3417                    |
| CRISIL Medium to Long Duration Debt A-III Index | 7.7637           | 5.6602     | 7.11%       | 5.9576                    |
| CRISIL Medium to Long Duration Debt B-III Index | 6.5403           | 4.7262     | 7.91%       | 5.0491                    |
| CRISIL Medium to Long Duration Debt C-III Index | 7.8050           | 5.2784     | 9.35%       | 5.6063                    |
| CRISIL Long Duration Debt A-III Index           | 17.2653          | 8.7788     | 7.12%       | 9.2166                    |
| CRISIL Credit Risk Debt C-II Index              | 1.8735           | 1.4099     | 9.70%       | 1.4974                    |
| CRISIL Credit Risk Debt C-III Index             | 3.9273           | 3.0340     | 9.28%       | 3.1853                    |
| CRISIL Corporate Bond B-II Index                | 1.6414           | 1.4183     | 8.05%       | 1.5224                    |
| CRISIL Corporate Bond B-III Index               | 3.8369           | 3.0423     | 8.13%       | 3.2819                    |
| CRISIL Dynamic Bond A-III Index                 | 10.4948          | 6.3689     | 7.14%       | 6.6919                    |
| CRISIL Dynamic Bond B-III Index                 | 7.0865           | 4.8679     | 7.92%       | 5.1960                    |
| CRISIL Dynamic Bond C-III Index                 | 8.3898           | 5.4447     | 9.34%       | 5.7800                    |
| CRISIL Money Market A-I Index                   | 0.4243           | 0.3953     | 7.24%       | 0.4243                    |

| Index   | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL Money Market B-I Index                 | 0.3380           | 0.3149     | 7.39%       | 0.3380                    |
| CRISIL Money Market C-I Index                 | 0.2936           | 0.2725     | 7.96%       | 0.2936                    |
| CRISIL Ultra Short Duration Debt A-I Index    | 0.3994           | 0.3725     | 7.32%       | 0.3993                    |
| CRISIL Ultra Short Duration Debt B-I Index    | 0.3872           | 0.3586     | 7.68%       | 0.3867                    |
| CRISIL – Aggressive Credit Debt Term Index    | 3.4080           | 2.5357     | 9.79%       | 2.6848                    |
| CRISIL Ultra Short Duration Debt C-I Index    | 0.3082           | 0.2848     | 8.13%       | 0.3079                    |
| CRISIL AAA Long Term Bond Index               | 9.8136           | 6.7860     | 7.23%       | 7.2591                    |
| CRISIL AAA Medium Term Bond Index             | 3.8325           | 3.1083     | 7.54%       | 3.3435                    |
| CRISIL AAA Short Term Bond Index              | 1.5707           | 1.3649     | 7.68%       | 1.4696                    |
| CRISIL AA Long Term Bond Index                | 8.8277           | 5.7830     | 8.94%       | 6.2185                    |
| CRISIL AA Medium Term Bond Index              | 4.0631           | 3.1580     | 9.03%       | 3.3852                    |
| CRISIL AA Short Term Bond Index               | 1.3351           | 1.0606     | 9.08%       | 1.1506                    |
| CRISIL AA and AA+ Long Term Bond Index        | 9.0554           | 6.0888     | 8.18%       | 6.5467                    |
| CRISIL AA and AA+ Medium Term Bond Index      | 3.8609           | 3.0292     | 8.58%       | 3.2604                    |
| CRISIL AA and AA+ Short Term Bond Index       | 1.6325           | 1.4084     | 8.49%       | 1.5272                    |
| CRISIL AA+ Long Term Bond Index               | 9.1640           | 5.9223     | 8.14%       | 6.4031                    |
| CRISIL AA+ Medium Term Bond Index             | 3.9671           | 3.1109     | 8.35%       | 3.3721                    |
| CRISIL AA+ Short Term Bond Index              | 1.4181           | 1.2297     | 8.24%       | 1.3315                    |
| CRISIL AA- Long Term Bond Index               | 6.6795           | 4.5252     | 11.03%      | 4.7532                    |
| CRISIL AA- Medium Term Bond Index             | 3.5114           | 2.6830     | 10.24%      | 2.7483                    |
| CRISIL AA- Short Term Bond Index              | 1.7804           | 1.4360     | 10.35%      | 1.5378                    |
| CRISIL Medium to Long Term Banking Debt Index | 7.8775           | 8.5934     | 7.65%       | 9.2666                    |

| Index  | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|--|------------------|------------|-------------|---------------------------|
| CRISIL Short Term Banking Debt Index                 | 1.6760           | 8.2612     | 8.13%       | 8.9496                    |
| CRISIL Medium to Long Term PSU Debt Index            | -0.2697          | 5.6281     | 7.36%       | 5.9965                    |
| CRISIL Short Term PSU Debt Index                     | -0.5077          | 1.4111     | 7.48%       | 1.5167                    |
| CRISIL A Medium To Long Term Bond Index              | 5.0909           | 3.7215     | 10.96%      | 3.8368                    |
| CRISIL A Medium Term Bond Index                      | 4.0055           | 2.8833     | 10.18%      | 3.0332                    |
| CRISIL A Short Term Bond Index                       | 2.1424           | 1.2303     | 11.75%      | 1.2904                    |
| CRISIL AAA up to 1 Year Short Term Bond Index        | 0.6698           | 0.6214     | 7.73%       | 0.6696                    |
| CRISIL AAA 1 to 3 Year Short Term Bond Index         | 1.9532           | 1.6918     | 7.68%       | 1.8222                    |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 0.6662           | 0.6113     | 8.45%       | 0.6633                    |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 2.0777           | 1.6992     | 8.66%       | 1.8363                    |
| CRISIL 10 Year Gilt Index                            | 9.2712           | 6.6409     | 6.79%       | 6.8663                    |
| CRISIL Dynamic Gilt Index                            | 13.3142          | 7.2323     | 6.96%       | 7.4811                    |
| CRISIL Long Term Gilt Index                          | 23.9643          | 10.2792    | 7.07%       | 10.6374                   |
| CRISIL Medium Term Gilt Index                        | 7.8519           | 5.8149     | 6.91%       | 6.0125                    |
| CRISIL Short Term Gilt Index                         | 2.7827           | 2.4152     | 6.84%       | 2.4964                    |
| CRISIL Composite Gilt Index                          | 13.4400          | 7.0482     | 6.95%       | 7.2909                    |
| CRISIL 1 Month CD Index                              | 0.0616           | 0.0574     | 7.30%       | 0.0616                    |
| CRISIL 2 Month CD Index                              | 0.1567           | 0.1461     | 7.28%       | 0.1567                    |
| CRISIL 3 Month CD Index                              | 0.2085           | 0.1943     | 7.31%       | 0.2085                    |
| CRISIL 6 Month CD Index                              | 0.4416           | 0.4107     | 7.53%       | 0.4416                    |
| CRISIL 1 Year CD Index                               | 0.9375           | 0.8711     | 7.62%       | 0.9375                    |
| CRISIL 1 Month CP Index                              | 0.0698           | 0.0648     | 7.68%       | 0.0698                    |
| CRISIL 2 Month CP Index                              | 0.1447           | 0.1344     | 7.59%       | 0.1447                    |
| CRISIL 3 Month CP Index                              | 0.1994           | 0.1856     | 7.41%       | 0.1994                    |
| CRISIL 6 Month CP Index                              | 0.4424           | 0.4094     | 8.06%       | 0.4424                    |
| CRISIL 1 Year CP Index                               | 0.9317           | 0.8626     | 8.01%       | 0.9317                    |
| CRISIL 10 Year SDL Index                             | 9.7049           | 6.8403     | 7.25%       | 7.0843                    |
| CRISIL 1 Month T-Bill Index                          | 0.0822           | 0.0772     | 6.40%       | 0.0822                    |
| CRISIL 2 Month T-Bill Index                          | 0.1589           | 0.1493     | 6.45%       | 0.1589                    |
| CRISIL 91 day T-Bill Index                           | 0.2384           | 0.2240     | 6.43%       | 0.2384                    |
| CRISIL 182 day T-bill index                          | 0.4877           | 0.4571     | 6.68%       | 0.4877                    |
| CRISIL 1 Year T-Bill Index                           | 0.9863           | 0.9245     | 6.68%       | 0.9863                    |

| Index                                     | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL Liquid Overnight Index             | 0.0027           | 0.0026     | 6.52%       | 0.0027                    |
| CRISIL Broad Based Gilt Index             | 13.4288          | 6.8730     | 6.97%       | 7.1106                    |
| CRISIL Broad Based Long Term Gilt Index   | 24.4951          | 10.6599    | 7.09%       | 11.0319                   |
| CRISIL Broad Based Medium Term Gilt Index | 7.4716           | 5.5862     | 6.92%       | 5.7763                    |
| CRISIL Broad Based Short Term Gilt Index  | 2.6540           | 2.2968     | 6.84%       | 2.3741                    |
| CRISIL Up to 91-Day CD Index              | 0.1035           | 0.0965     | 7.31%       | 0.1035                    |
| CRISIL Up to 91-Day CP Index              | 0.0996           | 0.0926     | 7.58%       | 0.0996                    |
| CRISIL upto 91 Day CD Index-A             | 0.1041           | 0.0970     | 7.27%       | 0.1041                    |
| CRISIL upto 91 Day CD Index-B             | 0.0997           | 0.0928     | 7.39%       | 0.0997                    |
| CRISIL upto 365 Day CD index-A            | 0.3105           | 0.2889     | 7.37%       | 0.3105                    |
| CRISIL upto 365 Day CD index-B            | 0.3569           | 0.3315     | 7.52%       | 0.3569                    |
| CRISIL upto 365 Day CD Index-C            | 0.2411           | 0.2234     | 7.71%       | 0.2411                    |
| CRISIL upto 365 Day CP Index-A            | 0.2531           | 0.2347     | 7.67%       | 0.2531                    |
| CRISIL upto 365 Day CP Index-B            | 0.2105           | 0.1947     | 7.89%       | 0.2105                    |
| CRISIL upto 365 Day CP Index-C            | 0.2207           | 0.2025     | 8.83%       | 0.2207                    |
| CRISIL upto 91 Day CP Index-A             | 0.0993           | 0.0924     | 7.50%       | 0.0993                    |
| CRISIL upto 91 Day CP Index-B             | 0.1016           | 0.0944     | 7.71%       | 0.1016                    |
| CRISIL Banking and PSU Debt A-II Index    | 3.2048           | 2.4942     | 7.38%       | 2.6663                    |
| CRISIL Corporate Debt A-II Index          | 1.9678           | 1.7074     | 7.40%       | 1.8111                    |
| CRISIL Credit Risk Debt B-II Index        | 2.3962           | 2.0037     | 8.34%       | 2.1436                    |

## 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 (New) | Sub-indices Weights (New) |
|------------------------------------|--|---------------------------|---------------------------|
|                                    |  | 24-Sep                    | 25-Jan                    |
| CRISIL Liquid Debt Index           | CRISIL Liquid Overnight Index                        | 15%                       | 15%                       |
|                                    | CRISIL Upto 91 Day CD Index                          | 26%                       | 36%                       |
|                                    | CRISIL Upto 91 Day CP Index                          | 39%                       | 29%                       |
|                                    | CRISIL 91 day T-Bill Index                           | 20%                       | 20%                       |
| CRISIL Composite CP Index          | CRISIL 2 Month CP Index                              | 6%                        | 6%                        |
|                                    | CRISIL 3 Month CP Index                              | 83%                       | 83%                       |
|                                    | CRISIL 6 Month CP Index                              | 4%                        | 4%                        |
|                                    | CRISIL 1 Year CP Index                               | 7%                        | 7%                        |
| CRISIL Money Market Index          | CRISIL Composite CD Index                            | 30%                       | 41%                       |
|                                    | CRISIL Composite CP Index                            | 45%                       | 34%                       |
|                                    | CRISIL Composite T-Bill Index                        | 25%                       | 25%                       |
| CRISIL Ultra Short Term Debt Index | CRISIL Composite CD Index                            | 31%                       | 43%                       |
|                                    | CRISIL Composite CP Index                            | 47%                       | 35%                       |
|                                    | CRISIL Composite T-Bill Index                        | 10%                       | 10%                       |
|                                    | CRISIL AAA up to 1 Year Short Term Bond Index        | 4%                        | 4%                        |
|                                    | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 4%                        | 4%                        |
|                                    | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3%                        | 3%                        |
|                                    | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 1%                        | 1%                        |
| CRISIL Composite CD Index          | CRISIL 2 Month CD Index                              | 3%                        | 3%                        |
|                                    | CRISIL 3 Month CD Index                              | 63%                       | 63%                       |
|                                    | CRISIL 6 Month CD Index                              | 7%                        | 7%                        |
|                                    | CRISIL 1 Year CD Index                               | 27%                       | 27%                       |
| CRISIL Composite T-Bill Index      | CRISIL 91 Day T-Bill Index                           | 37%                       | 37%                       |
|                                    | CRISIL 182 Day T-Bill Index                          | 35%                       | 35%                       |
|                                    | CRISIL 1 Year T-Bill Index                           | 28%                       | 28%                       |
| CRISIL Low Duration Debt Index     | CRISIL AAA up to 1 Year Short Term Bond Index        | 5%                        | 5%                        |
|                                    | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 15%                       | 15%                       |
|                                    | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3%                        | 3%                        |
|                                    | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 8%                        | 8%                        |
|                                    | CRISIL 1 Year T-Bill Index                           | 10%                       | 10%                       |
|                                    | CRISIL Composite CD Index                            | 24%                       | 33%                       |



| Index                                  | Sub- Index/ Asset Class                              | Sub-indices Weights (New) |        |
|--|--|---------------------------|--------|
|  |  | 24-Sep                    | 25-Jan |
|  | CRISIL Composite CP Index                            | 36%                       | 27%    |
| CRISIL Short Term Credit Risk Index    | CRISIL AAA Short Term Bond Index                     | 23%                       | 23%    |
|  | CRISIL AA+ Short Term Bond Index                     | 7%                        | 7%     |
|  | CRISIL AA- Short Term Bond Index                     | 13%                       | 13%    |
|  | CRISIL AA Short Term Bond Index                      | 37%                       | 37%    |
|  | CRISIL A Short Term Bond Index                       | 10%                       | 10%    |
|  | CRISIL 1 Year T-Bill Index                           | 10%                       | 10%    |
| CRISIL Short Term Corporate Bond Index | CRISIL AAA Short Term Bond Index                     | 66%                       | 66%    |
|  | CRISIL AA+ Short Term Bond Index                     | 19%                       | 19%    |
|  | CRISIL AA- Short Term Bond Index                     | 1%                        | 1%     |
|  | CRISIL 1 Year T-Bill Index                           | 10%                       | 10%    |
|  | CRISIL AA Short Term Bond Index                      | 4%                        | 4%     |
| CRISIL Short Term Bond Index           | CRISIL Short Term Gilt Index                         | 15%                       | 15%    |
|  | AAA 0 to 1 Year Bonds                                | 9%                        | 9%     |
|  | AAA 1 to 3 Years Bonds                               | 14%                       | 14%    |
|  | AAA 3 to 5 Years Bonds                               | 22%                       | 22%    |
|  | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 5%                        | 5%     |
|  | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 7%                        | 7%     |
|  | CRISIL AA and AA+ Medium Term Bond Index             | 3%                        | 3%     |
| CRISIL Medium Term Credit Risk Index   | CRISIL AAA Medium Term Bond Index                    | 9%                        | 9%     |
|  | CRISIL AAA Short Term Bond Index                     | 16%                       | 16%    |
|  | CRISIL AA Medium Term Bond Index                     | 16%                       | 16%    |
|  | CRISIL A Medium term Bond Index                      | 3%                        | 3%     |
|  | CRISIL A Short Term Bond Index                       | 8%                        | 8%     |
|  | CRISIL AA+ Medium Term Bond Index                    | 1%                        | 1%     |
|  | CRISIL AA+ Short Term Bond Index                     | 3%                        | 3%     |
|  | CRISIL AA- Medium Term Bond Index                    | 7%                        | 7%     |
|  | CRISIL AA- Short Term Bond Index                     | 12%                       | 12%    |
|  | CRISIL AA Short Term Bond Index                      | 15%                       | 15%    |
|  | CRISIL Short Term Gilt Index                         | 10%                       | 10%    |
| CRISIL Composite Credit Risk Index     | CRISIL AAA Long Term Bond Index                      | 10%                       | 10%    |
|  | CRISIL AAA Medium Term Bond Index                    | 7%                        | 7%     |
|  | CRISIL AAA Short Term Bond Index                     | 10%                       | 10%    |
|  | CRISIL AA+ Long Term Bond Index                      | 1%                        | 1%     |
|  | CRISIL AA+ Medium Term Bond Index                    | 1%                        | 1%     |
|  | CRISIL AA+ Short Term Bond Index                     | 1%                        | 1%     |

| Index                                   | Sub- Index/ Asset Class                       | Sub-indices Weights (New) | Sub-indices Weights (New) |
|---|---|---------------------------|---------------------------|
|   |   | 24-Sep                    | 25-Jan                    |
|   | CRISIL AA- Long Term Bond Index               | 3%                        | 3%                        |
|   | CRISIL AA- Medium Term Bond Index             | 3%                        | 3%                        |
|   | CRISIL AA- Short Term Bond Index              | 6%                        | 6%                        |
|   | CRISIL AA Long Term Bond Index                | 4%                        | 4%                        |
|   | CRISIL AA Medium Term Bond Index              | 17%                       | 17%                       |
|   | CRISIL AA Short Term Bond Index               | 17%                       | 17%                       |
|   | CRISIL A Medium to Long Term Bond Index       | 6%                        | 6%                        |
|   | CRISIL A Short Term Bond Index                | 4%                        | 4%                        |
|   | CRISIL Short Term Gilt Index                  | 10%                       | 10%                       |
| CRISIL Medium Term Corporate Bond Index | CRISIL AAA Medium Term Bond Index             | 76%                       | 76%                       |
|   | CRISIL AA+ Medium Term Bond Index             | 9%                        | 9%                        |
|   | CRISIL AA- Medium Term Bond Index             | 3%                        | 3%                        |
|   | CRISIL Short Term Gilt Index                  | 10%                       | 10%                       |
|   | CRISIL AA Medium Term Bond Index              | 2%                        | 2%                        |
| CRISIL Medium Term Debt Index           | CRISIL Short Term Gilt Index                  | 10%                       | 10%                       |
|   | CRISIL AAA Long Term Bond Index               | 4%                        | 4%                        |
|   | CRISIL AA and AA+ Long Term Bond Index        | 1%                        | 1%                        |
|   | CRISIL AAA Medium Term Bond Index             | 75%                       | 75%                       |
|   | CRISIL AA and AA+ Medium Term Bond Index      | 10%                       | 10%                       |
| CRISIL Banking and PSU Debt Index       | CRISIL Medium to Long Term PSU Debt Index     | 35%                       | 35%                       |
|   | CRISIL Short Term PSU Debt Index              | 35%                       | 35%                       |
|   | CRISIL Medium To Long Term Banking Debt Index | 10%                       | 10%                       |
|   | CRISIL Composite CD Index                     | 10%                       | 10%                       |
|   | CRISIL Short Term Gilt Index                  | 10%                       | 10%                       |
| CRISIL Corporate Bond Composite Index   | CRISIL AAA Long Term Bond Index               | 28%                       | 28%                       |
|   | CRISIL AAA Medium Term Bond Index             | 17%                       | 17%                       |
|   | CRISIL AAA Short Term Bond Index              | 31%                       | 31%                       |
|   | CRISIL AA+ Long Term Bond Index               | 3%                        | 3%                        |
|   | CRISIL AA+ Medium Term Bond Index             | 3%                        | 3%                        |
|   | CRISIL AA+ Short Term Bond Index              | 3%                        | 3%                        |
|   | CRISIL AA- Long Term Bond Index               | 0%                        | 0%                        |
|   | CRISIL AA- Medium Term Bond Index             | 1%                        | 1%                        |
|   | CRISIL AA- Short Term Bond Index              | 1%                        | 1%                        |
|   | CRISIL AA Long Term Bond Index                | 0%                        | 0%                        |
|   | CRISIL AA Medium Term Bond Index              | 2%                        | 2%                        |
|   | CRISIL AA Short Term Bond Index               | 2%                        | 2%                        |
| CRISIL Short Term Gilt Index            | 10%   | 10%                       |                           |

| Index                                 | Sub- Index/ Asset Class                  | Sub-indices Weights (New) | Sub-indices Weights (New) |
|---------------------------------------|--|---------------------------|---------------------------|
|                                       |  | 24-Sep                    | 25-Jan                    |
| CRISIL Composite Bond Index           | CRISIL AA and AA+ Long Term Bond Index   | 1%                        | 1%                        |
|                                       | CRISIL AA and AA+ Medium Term Bond Index | 2%                        | 2%                        |
|                                       | CRISIL AA and AA+ Short Term Bond Index  | 4%                        | 4%                        |
|                                       | AAA 5 Years & Above Bonds                | 11%                       | 11%                       |
|                                       | AAA 3 to 5 Years Bonds                   | 13%                       | 13%                       |
|                                       | AAA 0 to 3 Years Bonds                   | 19%                       | 19%                       |
|                                       | CRISIL Composite Gilt Index              | 50%                       | 50%                       |
| CRISIL Medium to Long Term Debt Index | CRISIL Medium Term Gilt Index            | 50%                       | 50%                       |
|                                       | CRISIL AAA Long Term Bond Index          | 31%                       | 31%                       |
|                                       | CRISIL AA and AA+ Long Term Bond Index   | 4%                        | 4%                        |
|                                       | CRISIL AAA Medium Term Bond Index        | 13%                       | 13%                       |
|                                       | CRISIL AA and AA+ Medium Term Bond Index | 2%                        | 2%                        |
| CRISIL Long Term Corporate Bond Index | CRISIL AAA Long Term Bond Index          | 79%                       | 79%                       |
|                                       | CRISIL AA+ Long Term Bond Index          | 6%                        | 6%                        |
|                                       | CRISIL AA- Long Term Bond Index          | 0%                        | 0%                        |
|                                       | CRISIL Short Term Gilt Index             | 10%                       | 10%                       |
|                                       | CRISIL AA Long Term Bond Index           | 5%                        | 5%                        |
| CRISIL Long Term Debt Index           | CRISIL Long Term Gilt Index              | 45%                       | 45%                       |
|                                       | CRISIL AAA Long Term Bond Index          | 49%                       | 49%                       |
|                                       | CRISIL AA and AA+ Long Term Bond Index   | 6%                        | 6%                        |
| CRISIL Arbitrage Index                | BSE* Arbitrage Rate Index                | 70%                       | 70%                       |
|                                       | CRISIL Liquid Debt Index                 | 30%                       | 30%                       |
| CRISIL Equity Savings Index           | BSE* Arbitrage Rate Index                | 35%                       | 35%                       |
|                                       | BSE* Sensex 50 TR                        | 35%                       | 35%                       |
|                                       | CRISIL Short Term Bond Fund Index        | 30%                       | 30%                       |
| CRISIL Composite Gilt Index           | CRISIL Liquid Long Term Gilt Index       | 42%                       | 42%                       |
|                                       | CRISIL Liquid Medium Term Gilt Index     | 28%                       | 28%                       |
|                                       | CRISIL Liquid Short Term Gilt Index      | 30%                       | 30%                       |
| CRISIL Liquid Debt A-I Index          | CD - 15 to 91 Days - A                   | 40%                       | 40%                       |
|                                       | CP - 15 to 91 Days - A                   | 25%                       | 25%                       |
|                                       | 1 Month T-Bill                           | 20%                       | 20%                       |
|                                       | CRISIL Liquid Overnight Index            | 15%                       | 15%                       |
| CRISIL Liquid Debt B-I Index          | CRISIL upto 91 Day CP Index-A            | 16%                       | 16%                       |
|                                       | CRISIL upto 91 Day CD Index-B            | 16%                       | 16%                       |
|                                       | CRISIL upto 91 Day CP Index-B            | 23%                       | 23%                       |
|                                       | CRISIL 91 day T-Bill Index               | 20%                       | 20%                       |

| Index                                 | Sub- Index/ Asset Class                              | Sub-indices Weights (New) |        |
|---------------------------------------|--|---------------------------|--------|
|                                       |  | 24-Sep                    | 25-Jan |
|                                       | CRISIL Liquid Overnight Index                        | 15%                       | 15%    |
|                                       | CRISIL upto 91 Day CD Index-A                        | 10%                       | 10%    |
| CRISIL Low Duration Debt A-I Index    | AAA 0 to 1 Year Bonds                                | 35%                       | 35%    |
|                                       | AAA 1 to 3 Years Bonds                               | 10%                       | 10%    |
|                                       | CD - 91 to 365 Days - A                              | 30%                       | 30%    |
|                                       | CP - 91 to 365 Days - A                              | 10%                       | 10%    |
|                                       | 1 Month T-Bill                                       | 15%                       | 15%    |
|                                       |  |                           |        |
| CRISIL Low Duration Debt B-I Index    | CRISIL AAA up to 1 Year Short Term Bond Index        | 5%                        | 5%     |
|                                       | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 5%                        | 5%     |
|                                       | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 5%                        | 5%     |
|                                       | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 13%                       | 13%    |
|                                       | CRISIL upto 365 Day CD index-A                       | 12%                       | 12%    |
|                                       | CRISIL upto 365 Day CP Index-A                       | 17%                       | 17%    |
|                                       | CRISIL upto 365 Day CD index-B                       | 13%                       | 13%    |
|                                       | CRISIL upto 365 Day CP Index-B                       | 19%                       | 19%    |
|                                       | CRISIL 1 Year T-Bill Index                           | 11%                       | 11%    |
| CRISIL Low Duration Debt C-I Index    | CRISIL AAA up to 1 Year Short Term Bond Index        | 1%                        | 1%     |
|                                       | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 7%                        | 7%     |
|                                       | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 1%                        | 1%     |
|                                       | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 12%                       | 12%    |
|                                       | CRISIL upto 365 Day CD index-B                       | 1%                        | 1%     |
|                                       | CRISIL upto 365 Day CP Index-B                       | 2%                        | 2%     |
|                                       | CRISIL upto 365 Day CD Index-C                       | 26%                       | 26%    |
|                                       | CRISIL upto 365 Day CP Index-C                       | 40%                       | 40%    |
| CRISIL 1 Year T-Bill Index            | 10%  | 10%                       |        |
| CRISIL Short Duration Debt A-II Index | AAA 1 to 3 Years Bonds                               | 45%                       | 45%    |
|                                       | AAA 3 to 5 Years Bonds                               | 11%                       | 11%    |
|                                       | CD - 91 to 365 Days - A                              | 20%                       | 20%    |
|                                       | CP - 91 to 365 Days - A                              | 8%                        | 8%     |
|                                       | Liquid 0 to 5 Years G-sec                            | 16%                       | 16%    |
| CRISIL Short Duration Debt B-II Index | CRISIL upto 365 Day CD index-A                       | 3%                        | 3%     |
|                                       | CRISIL upto 365 Day CP Index-A                       | 4%                        | 4%     |
|                                       | CRISIL upto 365 Day CD index-B                       | 7%                        | 7%     |
|                                       | CRISIL upto 365 Day CP Index-B                       | 10%                       | 10%    |
|                                       | CRISIL AAA up to 1 Year Short Term Bond Index        | 1%                        | 1%     |

| Index                                 | Sub- Index/ Asset Class                              | Sub-indices Weights (New) | Sub-indices Weights (New) |
|---------------------------------------|--|---------------------------|---------------------------|
|                                       |  | 24-Sep                    | 25-Jan                    |
|                                       | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 1%                        | 1%                        |
|                                       | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 4%                        | 4%                        |
|                                       | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 36%                       | 36%                       |
|                                       | CRISIL AAA Medium Term Bond Index                    | 19%                       | 19%                       |
|                                       | CRISIL AA and AA+ Medium Term Bond Index             | 1%                        | 1%                        |
|                                       | CRISIL Short Term Gilt Index                         | 15%                       | 15%                       |
| CRISIL Short Duration Debt C-II Index | CRISIL upto 365 Day CD index-B                       | 3%                        | 3%                        |
|                                       | CRISIL upto 365 Day CP Index-B                       | 4%                        | 4%                        |
|                                       | CRISIL upto 365 Day CD Index-C                       | 2%                        | 2%                        |
|                                       | CRISIL upto 365 Day CP Index-C                       | 4%                        | 4%                        |
|                                       | CRISIL AAA up to 1 Year Short Term Bond Index        | 1%                        | 1%                        |
|                                       | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 4%                        | 4%                        |
|                                       | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 1%                        | 1%                        |
|                                       | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 1%                        | 1%                        |
|                                       | CRISIL AA- Short Term Bond Index                     | 1%                        | 1%                        |
|                                       | CRISIL AA- Medium Term Bond Index                    | 11%                       | 11%                       |
|                                       | CRISIL A Short Term Bond Index                       | 51%                       | 51%                       |
|                                       | CRISIL A Medium To Long Term Bond Index              | 1%                        | 1%                        |
|                                       | CRISIL AA and AA+ Medium Term Bond Index             | 1%                        | 1%                        |
|                                       | CRISIL Short Term Gilt Index                         | 15%                       | 15%                       |
| CRISIL Money Market A-I Index         | CD - 60 to 91 Days - A                               | 30%                       | 30%                       |
|                                       | CD - 91 to 365 Days - A                              | 25%                       | 25%                       |
|                                       | CP - 60 to 91 Days - A                               | 10%                       | 10%                       |
|                                       | CP - 91 to 365 Days - A                              | 10%                       | 10%                       |
|                                       | 1 Month T-Bill                                       | 25%                       | 25%                       |
| CRISIL Money Market B-I Index         | CRISIL upto 365 Day CD index-A                       | 14%                       | 14%                       |
|                                       | CRISIL upto 365 Day CP Index-A                       | 21%                       | 21%                       |
|                                       | CRISIL upto 365 Day CD index-B                       | 16%                       | 16%                       |
|                                       | CRISIL upto 365 Day CP Index-B                       | 24%                       | 24%                       |
|                                       | CRISIL Composite T-Bill Index                        | 25%                       | 25%                       |
| CRISIL Money Market C-I Index         | CRISIL upto 365 Day CD index-A                       | 2%                        | 2%                        |
|                                       | CRISIL upto 365 Day CP Index-A                       | 3%                        | 3%                        |
|                                       | CRISIL upto 365 Day CD index-B                       | 1%                        | 1%                        |
|                                       | CRISIL upto 365 Day CP Index-B                       | 2%                        | 2%                        |
|                                       | CRISIL upto 365 Day CD Index-C                       | 29%                       | 29%                       |

| Index                                      | Sub- Index/ Asset Class                              | Sub-indices Weights (New) | Sub-indices Weights (New) |
|--|--|---------------------------|---------------------------|
|  |  | 24-Sep                    | 25-Jan                    |
|  | CRISIL upto 365 Day CP Index-C                       | 43%                       | 43%                       |
|  | CRISIL Composite T-Bill Index                        | 20%                       | 20%                       |
| CRISIL Ultra Short Duration Debt A-I Index | AAA 0 to 1 Year Bonds                                | 37%                       | 37%                       |
|  | CD - 15 to 91 Days - A                               | 29%                       | 29%                       |
|  | CP - 15 to 91 Days - A                               | 12%                       | 12%                       |
|  | 182 Day T-Bill                                       | 22%                       | 22%                       |
| CRISIL Ultra Short Duration Debt B-I Index | CRISIL upto 365 Day CD index-A                       | 14%                       | 14%                       |
|  | CRISIL upto 365 Day CP Index-A                       | 21%                       | 21%                       |
|  | CRISIL upto 365 Day CD index-B                       | 13%                       | 13%                       |
|  | CRISIL upto 365 Day CP Index-B                       | 20%                       | 20%                       |
|  | CRISIL Composite T-Bill Index                        | 10%                       | 10%                       |
|  | CRISIL AAA up to 1 Year Short Term Bond Index        | 5%                        | 5%                        |
|  | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 17%                       | 17%                       |
| CRISIL Ultra Short Duration Debt C-I Index | CRISIL upto 365 Day CD index-A                       | 3%                        | 3%                        |
|  | CRISIL upto 365 Day CP Index-A                       | 5%                        | 5%                        |
|  | CRISIL upto 365 Day CD index-B                       | 1%                        | 1%                        |
|  | CRISIL upto 365 Day CP Index-B                       | 2%                        | 2%                        |
|  | CRISIL upto 365 Day CD Index-C                       | 28%                       | 28%                       |
|  | CRISIL upto 365 Day CP Index-C                       | 41%                       | 41%                       |
|  | CRISIL Composite T-Bill Index                        | 10%                       | 10%                       |
|  | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 10%                       | 10%                       |
| CRISIL Corporate Bond B-II Index           | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 17%                       | 17%                       |
|  | CRISIL AA+ Short Term Bond Index                     | 68%                       | 68%                       |
|  | CRISIL AA Short Term Bond Index                      | 5%                        | 5%                        |
|  | CRISIL Short Term Gilt Index                         | 10%                       | 10%                       |
| CRISIL Corporate Bond B-III Index          | CRISIL AAA Medium Term Bond Index                    | 11%                       | 11%                       |
|  | CRISIL AA+ Medium Term Bond Index                    | 77%                       | 77%                       |
|  | CRISIL AA Medium Term Bond Index                     | 3%                        | 3%                        |
|  | CRISIL Short Term Gilt Index                         | 10%                       | 10%                       |
| CRISIL Credit Risk Debt C-II Index         | CRISIL AAA Short Term Bond Index                     | 7%                        | 7%                        |
|  | CRISIL AA+ Short Term Bond Index                     | 24%                       | 24%                       |
|  | CRISIL AA Short Term Bond Index                      | 3%                        | 3%                        |
|  | CRISIL AA- Short Term Bond Index                     | 28%                       | 28%                       |
|  | CRISIL A Short Term Bond Index                       | 29%                       | 29%                       |
|  | CRISIL Short Term Gilt Index                         | 10%                       | 10%                       |
| CRISIL Credit Risk Debt C-III Index        | CRISIL AAA Medium Term Bond Index                    | 7%                        | 7%                        |
|  | CRISIL AA+ Medium Term Bond Index                    | 23%                       | 23%                       |

| Index                                   | Sub- Index/ Asset Class                  | Sub-indices Weights (New) | Sub-indices Weights (New) |
|---|--|---------------------------|---------------------------|
|   |  | 24-Sep                    | 25-Jan                    |
|   | CRISIL AA Medium Term Bond Index         | 11%                       | 11%                       |
|   | CRISIL AA- Medium Term Bond Index        | 30%                       | 30%                       |
|   | CRISIL A Medium to Long Term Bond Index  | 19%                       | 19%                       |
|   | CRISIL Short Term Gilt Index             | 10%                       | 10%                       |
| CRISIL Dynamic Bond A-III Index         | AAA 3 to 5 Years Bonds                   | 22%                       | 22%                       |
|   | AAA 5 Years & Above Bonds                | 28%                       | 28%                       |
|   | CRISIL Dynamic Gilt Index                | 50%                       | 50%                       |
| CRISIL Dynamic Bond B-III Index         | CRISIL AAA Long Term Bond Index          | 27%                       | 27%                       |
|   | CRISIL AAA Medium Term Bond Index        | 8%                        | 8%                        |
|   | CRISIL AA and AA+ Long Term Bond Index   | 13%                       | 13%                       |
|   | CRISIL AA and AA+ Medium Term Bond Index | 42%                       | 42%                       |
|   | CRISIL Dynamic Gilt Index                | 10%                       | 10%                       |
| CRISIL Dynamic Bond C-III Index         | CRISIL AAA Long Term Bond Index          | 5%                        | 5%                        |
|   | CRISIL AAA Medium Term Bond Index        | 1%                        | 1%                        |
|   | CRISIL AA+ Long Term Bond Index          | 1%                        | 1%                        |
|   | CRISIL AA Long Term Bond Index           | 49%                       | 49%                       |
|   | CRISIL AA- Long Term Bond Index          | 24%                       | 24%                       |
|   | CRISIL A Medium to Long Term Bond Index  | 10%                       | 10%                       |
|   | CRISIL Dynamic Gilt Index                | 10%                       | 10%                       |
| CRISIL Long Duration Debt A-III Index   | AAA 5 Years & Above Bonds                | 50%                       | 50%                       |
|   | CRISIL Long Term Gilt Index              | 50%                       | 50%                       |
| CRISIL Medium Duration Debt A-III Index | AAA 3 to 5 Years Bonds                   | 80%                       | 80%                       |
|   | AAA 5 Years & Above Bonds                | 5%                        | 5%                        |
|   | CRISIL Short Term Gilt Index             | 15%                       | 15%                       |
| CRISIL Medium Duration Debt B-III Index | CRISIL AAA Long Term Bond Index          | 3%                        | 3%                        |
|   | CRISIL AAA Medium Term Bond Index        | 41%                       | 41%                       |
|   | CRISIL AA and AA+ Long Term Bond Index   | 5%                        | 5%                        |
|   | CRISIL AA and AA+ Medium Term Bond Index | 41%                       | 41%                       |
|   | CRISIL Short Term Gilt Index             | 10%                       | 10%                       |
| CRISIL Medium Duration Debt C-III Index | CRISIL AAA Long Term Bond Index          | 1%                        | 1%                        |
|   | CRISIL AAA Medium Term Bond Index        | 5%                        | 5%                        |
|   | CRISIL AA and AA+ Long Term Bond Index   | 1%                        | 1%                        |
|   | CRISIL AA Medium Term Bond Index         | 33%                       | 33%                       |
|   | CRISIL AA+ Medium Term Bond Index        | 1%                        | 1%                        |
|   | CRISIL AA- Long Term Bond Index          | 9%                        | 9%                        |
|   | CRISIL AA- Medium Term Bond Index        | 30%                       | 30%                       |

| Index   | Sub- Index/ Asset Class                  | Sub-indices Weights (New) | Sub-indices Weights (New) |
|---|--|---------------------------|---------------------------|
|   |  | 24-Sep                    | 25-Jan                    |
|   | CRISIL A Medium To Long Term Bond Index  | 10%                       | 10%                       |
|   | CRISIL Short Term Gilt Index             | 10%                       | 10%                       |
| CRISIL Medium to Long Duration Debt A-III Index | AAA 3 to 5 Years Bonds                   | 22%                       | 22%                       |
|   | AAA 5 Years & Above Bonds                | 28%                       | 28%                       |
|   | CRISIL Medium Term Gilt Index            | 50%                       | 50%                       |
| CRISIL Medium to Long Duration Debt B-III Index | CRISIL AAA Long Term Bond Index          | 27%                       | 27%                       |
|   | CRISIL AAA Medium Term Bond Index        | 8%                        | 8%                        |
|   | CRISIL AA and AA+ Long Term Bond Index   | 13%                       | 13%                       |
|   | CRISIL AA and AA+ Medium Term Bond Index | 42%                       | 42%                       |
|   | CRISIL Medium Term Gilt Index            | 10%                       | 10%                       |
| CRISIL Medium to Long Duration Debt C-III Index | CRISIL AAA Long Term Bond Index          | 4%                        | 4%                        |
|   | CRISIL AAA Medium Term Bond Index        | 1%                        | 1%                        |
|   | CRISIL AA+ Long Term Bond Index          | 1%                        | 1%                        |
|   | CRISIL AA Long Term Bond Index           | 49%                       | 49%                       |
|   | CRISIL AA- Long Term Bond Index          | 24%                       | 24%                       |
|   | CRISIL A Medium to Long Term Bond Index  | 11%                       | 11%                       |
|   | CRISIL Medium Term Gilt Index            | 10%                       | 10%                       |
| CRISIL Composite AA Long Term Bond Index        | CRISIL AA+ Long Term Bond Index          | 54%                       | 54%                       |
|   | CRISIL AA Long Term Bond Index           | 44%                       | 44%                       |
|   | CRISIL AA- Long Term Bond Index          | 2%                        | 2%                        |
| CRISIL Composite AA Medium Term Bond Index      | CRISIL AA+ Medium Term Bond Index        | 67%                       | 67%                       |
|   | CRISIL AA Medium Term Bond Index         | 12%                       | 12%                       |
|   | CRISIL AA- Medium Term Bond Index        | 21%                       | 21%                       |
| CRISIL Composite AA Short Term Bond Index       | CRISIL AA+ Short Term Bond Index         | 49%                       | 49%                       |
|   | CRISIL AA Short Term Bond Index          | 38%                       | 38%                       |
|   | CRISIL AA- Short Term Bond Index         | 13%                       | 13%                       |
| CRISIL Dynamic Debt Index                       | CRISIL Dynamic Gilt Index                | 45%                       | 45%                       |
|   | CRISIL AAA Long Term Bond Index          | 27%                       | 27%                       |
|   | CRISIL AAA Medium Term Bond Index        | 14%                       | 14%                       |
|   | CRISIL AAA Short Term Bond Index         | 5%                        | 5%                        |
|   | CRISIL AA and AA+ Long Term Bond Index   | 4%                        | 4%                        |
|   | CRISIL AA and AA+ Medium Term Bond Index | 2%                        | 2%                        |
|   | CRISIL AA and AA+ Short Term Bond Index  | 3%                        | 3%                        |
| CRISIL – Aggressive Credit Debt Term Index      | CRISIL AA and AA+ Medium Term Bond Index | 30%                       | 30%                       |
|   | CRISIL AA and AA+ Short Term Bond Index  | 3%                        | 3%                        |



| Index                                  | Sub- Index/ Asset Class           | Sub-indices Weights (New) |        |
|--|-----------------------------------|---------------------------|--------|
|  |                                   | 24-Sep                    | 25-Jan |
|  | CRISIL AA- Medium Term Bond Index | 12%                       | 12%    |
|  | CRISIL AA- Short Term Bond Index  | 5%                        | 5%     |
|  | CRISIL A Short Term Bond Index    | 42%                       | 42%    |
|  | CRISIL A Medium term Bond Index   | 8%                        | 8%     |
| CRISIL Banking and PSU Debt A-II Index | AAA 3 & Above PSU Bonds           | 18%                       | 18%    |
|  | AAA 0 to 3 Years PSU Bonds        | 48%                       | 48%    |
|  | AAA 5 Years & Above Banking Bonds | 5%                        | 5%     |
|  | CD - 91 to 365 Days - A           | 20%                       | 20%    |
|  | CRISIL Short Term Gilt Index      | 10%                       | 10%    |
| CRISIL Corporate Debt A-II Index       | AAA 0 to 3 Years Bonds            | 75%                       | 75%    |
|  | CRISIL Short Term Gilt Index      | 25%                       | 25%    |
| CRISIL Credit Risk Debt B-II Index     | AA & AA- 0 to 3 Years Bonds       | 50%                       | 50%    |
|  | AA & AA- 3 to 5 Years Bonds       | 10%                       | 10%    |
|  | AAA 0 to 3 Years PSU Bonds        | 20%                       | 20%    |
|  | AAA 3 to 5 Years PSU Bonds        | 10%                       | 10%    |
|  | CRISIL Short Term Gilt Index      | 10%                       | 10%    |
|  |                                   |                           |        |

\$ Rounded off to nearest integer

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

These indices and their relevant duration bands are as follows:

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

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

## Standard Indices Methodology

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

**List of Indices Covered: -**

| Index name   | Eligible rating/ sector     | Eligible residual maturity bucket |
|--|-----------------------------|-----------------------------------|
| CRISIL Short Term Banking Debt Index                 | AAA, AA+, AA – Banking only | 0 to 3 Years                      |
| CRISIL AA Medium Term Bond Index                     | AA                          | 3 to 5 Years                      |
| CRISIL AA and AA+ Long Term Bond Index               | AA+, AA                     | Greater than 5 Years              |
| CRISIL AA and AA+ Medium Term Bond Index             | AA+, AA                     | 3 to 5 Years                      |
| CRISIL AA and AA+ Short Term Bond Index              | AA+, AA                     | 0 to 3 Years                      |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | AA+, AA                     | 0 to 1 Years                      |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | AA+, AA                     | 1 to 3 Years                      |
| CRISIL AA Long Term Bond Index                       | AA                          | Greater than 5 Years              |
| CRISIL AA- Long Term Bond Index                      | AA-                         | Greater than 5 Years              |
| CRISIL AA- Medium Term Bond Index                    | AA-                         | 3 to 5 Years                      |
| CRISIL AA Short Term Bond Index                      | AA                          | 0 to 3 Years                      |
| CRISIL AA- Short Term Bond Index                     | AA-                         | 0 to 3 Years                      |
| CRISIL AA+ Long Term Bond Index                      | AA+                         | Greater than 5 Years              |
| CRISIL AA+ Medium Term Bond Index                    | AA+                         | 3 to 5 Years                      |
| CRISIL AA+ Short Term Bond Index                     | AA+                         | 0 to 3 Years                      |
| CRISIL AAA Long term bond Index                      | AAA                         | Greater than 5 Years              |
| CRISIL AAA Medium Term Bond Index                    | AAA                         | 3 to 5 Years                      |
| CRISIL AAA Short Term Bond Index                     | AAA                         | 0 to 3 Years                      |
| CRISIL AAA up to 1 Year Short Term Bond Index        | AAA                         | 0 to 1 Years                      |
| CRISIL AAA 1 to 3 Year Short Term Bond Index         | AAA                         | 1 to 3 Years                      |
| CRISIL Medium To Long Term Banking Debt Index        | AAA, AA+, AA – Banking only | Greater than 3 Years              |
| CRISIL Medium To Long Term PSU Debt Index            | AAA, AA+, AA – PSU only     | Greater than 3 Years              |
| CRISIL Short Term PSU Debt Index                     | AAA, AA+, AA – PSU only     | 0 to 3 Years                      |

#### 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

Long Term: Securities with residual maturity greater than 5 years

Medium Term: Securities with residual maturity between 3 to 5 years

Short Term: Securities with residual maturity up to 3 years

Up to 1 year short term: Securities with residual maturity up to 1 year

1 to 3 year short term: Securities with residual maturity between 1 to 3 years

For Banking/ PSU Indices

Short Term: Securities with residual maturity up to 3 years

Medium to Long Term: Securities with residual maturity greater than 3 years

### Key Characteristics

**Rich history:** CRISIL AAA rated bond indices have inception date of March 31, 2002. Thus the indices have been in existence for over a decade and have seen multiple interest rate cycles

**Liquidity:** The indices seeks to capture the movement of a portfolio comprising liquid AAA/AA+/AA/AA-rated corporate bonds, thereby ensuring appropriate market representation

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

### Methodology

Top 12\* issuers subject to buffers are identified by using a consistent liquidity score based on the following parameters analysed for the previous one quarter:

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

A buffer is the rank up to which an issuer which was a part of the index for the previous quarter but has a liquidity score lower than top n issuers (where n is maximum number of issuers that can be a part of index) in the current quarter would continue to be the part of the index. This means that even if the rank of a particular issuer deteriorates to the buffer rank it will not be sold from the index. A buffer of rank 15 would be used for all the indices having 12 securities, during issuer selection. Apart from applying buffers, the following conditions will always be met:

The issuers with Ranks 1 to 3 would compulsorily form a part of the index.

If an issuer is a part of top n issuers but ignored due to buffers for 3 consecutive quarters, the same will be considered if it appears in top n for the 4th quarter.

*\*Upto 12 Issuers will be selected*

Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.

Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO/CE rated bonds)

The weights to the eligible bonds are allocated on the basis Amount outstanding of issuer

Most liquid bond for each of the shortlisted issuers is selected

Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds

The index constituents are valued on a daily basis using CRISIL Valuations

Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds

For Banking/ PSU indices Basel III compliant additional tier 1 bonds are included as a part of selection universe.

For Banking/ PSU indices bonds with security level rating below AA will be excluded.

For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)

Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.

The index is rebalanced on the 1<sup>st</sup> business day of every quarter.

## A rated Credit Indices

### List of Indices Covered:

| Index name                              | Eligible rating/ sector | Eligible residual maturity bucket |
|---|-------------------------|-----------------------------------|
| CRISIL A Medium to Long Term Bond Index | A+, A, A-               | Greater than 3 Years              |
| CRISIL A Medium term Bond Index         | A+, A, A-               | 3 to 5 Years                      |
| CRISIL A Short Term Bond Index          | A+, A, A-               | 0 to 3 Years                      |

### 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 Term: Securities with residual maturity between 3 to 5 years

Medium to Long Term: Security with residual maturity greater than 3 years

### Key Characteristics

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

### Methodology

Issuers are selected based on primary market issuances

Unique issuers for the portfolio of the base month (Month of Inception) are selected based on issuances during the prior one year. All issuers that fall within the eligibility criteria of maturity and rating during the period are identified to be a part of the index.

Only listed issuers shall be included in all CRISIL bond indices. An issuer will be considered to be listed if at least one security of such issuer is listed.

On an ongoing basis, the issuances of the previous month would be considered for addition of unique issuers in the existing portfolio

For each issuer, the security that is most recently issued becomes a part of the index portfolio. These securities continue to be part of the index until

It falls out of the eligibility criteria (rating and maturity) and is removed from the index

It is replaced in case a new security of the same issuer is issued. In case more than one security of an issuer is issued on the same day, the one with the highest issuance size is selected.

Weights to eligible securities will be allocated based on the amount of issuance.

Weight to each bond is subject to a cap of 10%. Excess weight is redistributed proportionately among other bonds

Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO rated and CE rated bonds)

The index constituents are valued on a daily basis using CRISIL Valuations

Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put) are excluded from the universe of bonds.

In case less than 3 issuers form a part of the index, up to 3 securities (unique issuers) will be selected from outstanding corporate bond with the highest residual maturity within the bucket for the particular index, in such a way that there are total 3 securities in the index.

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

### Impact Cost & Rating Downgrade for Bond Indices

At reconstitution, based on the liquidity classification of corporate bonds, an impact cost (5 - 20 bps) is incorporated to the incoming and outgoing securities based on the liquidity classification of the issuer.

The issuers/securities which have been downgraded and are part of the index, shall be removed from the index with at least one month of notice.

The table below summarizes the number of months the issuer/security will remain in the index post various events:

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

Examples:

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

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

In case of rating upgrade mid quarter, the issuer is removed from the index without any replacement by the end of the month in which it is identified as rating upgrade. The weight of the remaining securities is recalculated accordingly.

In case of quarter rebalancing, after rollover notice issued to the market, if a new issuer which is not a part of previous rebalancing is downgraded beyond the criteria of the index, then the same is removed immediately with the replacement of the next best liquid issuer. If any issuer is upgraded beyond the criteria of the index post the issuance of the rollover notice then the same is removed immediately with the replacement of the next best liquid issuer.

## Gilt Indices

List of Indices Covered: -

CRISIL Dynamic Gilt Index

CRISIL Long Term Gilt Index

CRISIL Medium Term Gilt Index

CRISIL Short Term Gilt Index

CRISIL Composite Gilt Index

## Features and Characteristics

Total Return Index seeking to capture coupon and price returns of the underlying portfolio

Index constituents valued on a daily basis using CRISIL Gilt Valuation

Index weights rebalanced on the 1<sup>st</sup> business day of every month

## Key Characteristics

**Rich history:** The indices have been in existence over a decade witnessing multiple interest rate cycles and has stood the test of time

**Liquidity:** The indices seek to capture the movement in a portfolio consisting of most liquid government securities by using appropriate market representation

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

## Methodology

Trading pattern of government securities analysed during previous two months with security rebalancing on monthly basis.

Consistent Liquidity Scores assigned to each security on the basis of:

Volumes traded (70%)

Days Traded (15%)

Number of Trades (15%)

Top n securities (n defined in the table below) on the basis of Consistent Liquidity Score eligible to be part of the index subject to buffers

| Index                         | No of securities (n) | Residual maturity criteria                                    |
|-------------------------------|----------------------|---|
| CRISIL Long Term Gilt Index   | 8                    | Greater than 10 years   |
| CRISIL Medium Term Gilt Index | 8                    | Greater than 5 to and up to 10 years                          |
| 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 |

| CRISIL Composite Gilt Index components                         | Weights |
|--|---------|
| Liquid Long Term Gilt (3 securities from long term bucket)     | 44%     |
| Liquid Medium Term Gilt (3 securities from medium term bucket) | 28%     |
| Liquid Short Term Gilt (3 securities from short term bucket)   | 28%     |

The weights to each of these buckets above for CRISIL Composite Gilt Index are reviewed annually basis amount outstanding.

Apart from applying buffers, the following conditions will always be met:

The security with Rank 1 would compulsorily form a part of the index.

If a security is a part of top n securities but ignored due to buffers for 2 consecutive months, the same will be considered if it appears in top n for the 3rd month.

The 10 year benchmark government security forming a part of CRISIL 10 Year Gilt Index will automatically replace the least liquid security and form a part (if not already a part) of all the eligible liquidity based gilt indices.

Weights to eligible securities will be based on Amount outstanding

Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds), Sovereign Green Bonds and Floating rate bonds kept out of the purview of the selection process since these are quasi government bonds

At reconstitution, an impact cost of 3 bps is incorporated to incoming and outgoing government securities.

## Broad Based Gilt Indices

List of Indices covered: -

- CRISIL Broad Based Gilt Index
- CRISIL Broad Based Long Term Gilt Index
- CRISIL Broad Based Medium Term Gilt Index
- CRISIL Broad Based Short Term Gilt Index

## Features and Characteristics

Total Return Index seeking to capture coupon and price returns of the underlying portfolio

Index constituents valued on a daily basis using CRISIL Gilt Valuation

Index weights rebalanced on the 1<sup>st</sup> business day of every month

## Key Characteristics

**Rich history:** The indices have been in existence over a decade witnessing multiple interest rate cycles and has stood the test of time

**Liquidity:** The indices seek to capture the movement in a portfolio consisting of most liquid government securities by using appropriate market representation

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

## Methodology

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

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

While eligible securities are added to the index no security is removed till the time it ceases to meet the residual maturity criteria

Indices will be rebalanced on monthly basis.

Weights to eligible securities will be based on Amount outstanding



Surrogate bonds (namely Food Corporation of India bonds, Oil bonds, Fertiliser bonds and UTI Special Bonds), Sovereign Green Bonds and Floating rate bonds kept out of the purview of the selection process since these are quasi government bonds

## CRISIL 10 Year Gilt Index

### About the Index

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

### Features and Characteristics

Base date for the index: September 01, 2001

Total Return Index seeking to capture coupon and price return of the on-the-run 10-year benchmark government security

Index marked to market on a daily basis using CRISIL Gilt Valuations

Fully invested at all points of time with no cash component

### Key Characteristics

**Rich history:** CRISIL 10 Year Gilt Index has an inception date of September 01, 2001. Thus the index has been in existence for over a decade and seen multiple interest rate cycles

**Replicability:** The index seeks to track the movement of the most actively traded government security in the market

### Methodology

The on-the-run 10 year government security is considered as the 10 year benchmark security

Following are the 10 year Gilt Index criteria for the replacement of the on the run security with the new one :

Amount outstanding of new security should be minimum of Rs. 24,000 Crore

The average traded volume of new security as a percentage of old, during last 7 working days, should be a minimum of 50% .

Index computed on daily basis using the gross price return of 10 year benchmark government security and its coupon cash flow return

## T-Bill Indices

List of Indices covered: -

CRISIL 1 Month T-Bill Index

CRISIL 2 Month T-Bill Index

CRISIL 1 Year T-Bill Index\*

CRISIL 182 Day T-Bill Index

CRISIL 91 Day T-Bill Index\*

\* Index values will also be available in dollar terms.

## 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 10 Year 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.

## CD Indices

List of indices covered:-

CRISIL 1 Month CD Index

CRISIL 1 Year CD Index

CRISIL 2 month CD Index

CRISIL 3 month CD Index

CRISIL 6 Month 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 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 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                                      |

## PRC CD Index

List of indices covered: -

CRISIL upto 365 Day CD index-A

CRISIL upto 365 Day CD index-B

CRISIL upto 365 Day CD Index-C

CRISIL upto 91 Day CD Index-A

CRISIL upto 91 Day CD Index-B

## 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 and 365 days.

## Key Characteristics

**Representation:** The indices represents the performance of CDs having residual maturities less than 91 days and 365 days issued by various entities across sectors, 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.

## Index

- 91 days CD-A Index- Residual maturity less than 91 days and long-term issuer rating AAA
- 91 days CD-B Index- Residual maturity less than 91 days and long-term issuer rating AA+ or AA.
- 365 days CD-A Index- Residual maturity less than 365 days and long-term issuer rating AAA.
- 365 days CD-B Index- Residual maturity less than 365 days and long-term issuer rating AA+ or AA.
- 365 days CD-C Index- Residual maturity less than 365 days and long-term issuer rating above AA- or A+ or A or A-

## Methodology

Based on the residual maturity criteria and rating, for each bucket (listed in table below) issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) and existing data in that order will be identified.

Issuers having long term conservative rating of A+ and above 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, all the ISINs fulfilling the eligibility criteria of RM shall be considered. The identification of security will be based on the residual maturity.

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

## CP Indices

List of indices covered: -

- CRISIL 1 Month CP Index
- CRISIL 1 Year CP Index
- CRISIL 2 Month CP Index
- CRISIL 3 Month CP Index
- CRISIL 6 Month 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                                      |

## PRC CP Index

List of Indices covered:-

CRISIL upto 365 Day CP Index-A

CRISIL upto 365 Day CP Index-B

CRISIL upto 365 Day CP Index-C



CRISIL upto 91 Day CP Index-A

CRISIL upto 91 Day CP Index-B

## 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 and 365 days.

## Key Characteristics

**Representation:** The indices represent the performance of CPs having residual maturities less than 91 days and 365 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.

## Index

91 days CP-A Index- Residual maturity less than 91 days and long-term issuer rating AAA

91 days CP-B Index- Residual maturity less than 91 days and long-term issuer rating AA+ or AA.

365 days CP-A Index- Residual maturity less than 365 days and long-term issuer rating AAA.

365 days CP-B Index- Residual maturity less than 365 days and long-term issuer rating AA+ or AA.

365 days CP-C Index- Residual maturity less than 365 days and long-term issuer rating above AA- or A+ or A or A-

## Methodology

Based on the residual maturity criteria and rating, for each bucket (listed in table below) issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) and existing data in that order will be identified.

Issuers having long term conservative rating of A+ and above 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, all the ISINs fulfilling the eligibility criteria of RM shall be considered. The identification of security will be based on the residual maturity.

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

## 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.

## PRC Tier-1 Benchmark Indices

List of indices covered:

CRISIL Liquid Debt A-I Index

CRISIL Low Duration Debt A-I Index

CRISIL Short Duration Debt A-II Index

CRISIL Medium Duration Debt A-III Index

CRISIL Medium to Long Duration Debt A-III Index

CRISIL Long Duration Debt A-III Index  
CRISIL Dynamic Bond A-III Index  
CRISIL Money Market A-I Index  
CRISIL Ultra Short Duration Debt A-I Index  
CRISIL Banking and PSU Debt A-II Index  
CRISIL Corporate Debt A-II Index  
CRISIL Credit Risk Debt B-II Index

## **Bond Components:**

### **AAA Bond Components:**

List of components covered:

AAA 0 to 1 Year Bonds Component  
AAA 0 to 3 Years Bonds Component  
AAA 1 to 3 Years Bonds Component  
AAA 3 to 5 Years Bonds Component  
AAA 5 Years & Above Bonds Component

### **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 5 Years & Above Bonds (Long Term): Securities with residual maturity greater than 5 years  
AAA 3 to 5 Years Bonds (Medium Term): Securities with residual maturity between 3 to 5 years  
AAA 0 to 3 Years Bonds (Short Term): Securities with residual maturity up to 3 years  
AAA 0 to 1 Year Bonds (Short term 0 to 1): Securities with residual maturity between 0 to 1 years  
AAA 1 to 3 Years Bonds (Short term 1 to 3): Securities with residual maturity between 1 to 3 years

### **Methodology**

Perpetual bonds, floating rate bonds, tax free bonds, bonds with single option (call/put), AT-1 bonds, capital gains tax exempt bonds are excluded from the universe of bonds. Only listed issuers shall be selected. An issuer is considered to be listed if at least one security (bond) of such issuer is listed.  
Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO/CE rated bonds)  
Issuers with long-term rating AAA, having amount outstanding of at least Rs. 10,000 crores across maturities will be shortlisted.

Top 15\* issuers are identified by using a consistent liquidity score based on the following parameters analyzed for the previous quarter:

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

\*If the issuer cap is breached at composite index level, then an issuer of any sector will replace the said issuer to maintain the issuer and sector cap at composite index level. The total number of issuers will not exceed 15.

If the sector cap is breached at composite index level, then an issuer of any other sector (apart from the sector that is breaching the caps) will replace the least liquid issuer of that sector.

Most liquid bond for each of the shortlisted issuers is selected.

The weights of the selected bonds are calculated in the ratio of amount outstanding of that issuer in that residual maturity bucket.

Weights for each issuer & sector are subject to a cap of 10% & 15% respectively. In the case of Housing Finance Companies (HFC), the sector cap is 5%. Excess weight is redistributed proportionately among the issuers in all sectors apart from the one in which breach is occurring.

*\*Sector cap not applicable for PSU.*

The index constituents are valued on a daily basis using CRISIL Valuations

For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)

Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.

The index is rebalanced on the 1<sup>st</sup> business day of every quarter.

## AA & AA- Bond Components:

List of components covered:

AA & AA- 0 to 3 Years Bonds Component

AA & AA- 3 to 5 Years Bonds Component

## 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:

Short Bucket (0 to 3 years): Securities with residual maturity up to 3 years

Medium Bucket (3 to 5 years): Securities with residual maturity between 3 to 5 years

## Methodology

Perpetual bonds, floating rate bonds, tax free bonds, bonds with single option (call/put), AT1 bonds, capital gains tax exempt bonds are excluded from the universe of bonds. Only listed issuers shall be selected. An issuer is considered to be listed if at least one security of such issuer is listed.

Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO/CE rated bonds)

Issuers with long term rating of AA or AA-, having amount outstanding of at least Rs. 1000 crores of securities across maturities will be shortlisted.

The issuer must have issued at least one security (of any maturity) in the preceding one year period to be eligible.

## Issuer Selection:

The top 15 issuers in the short bucket & top 5 issuers in the medium bucket will be selected based on highest amount outstanding in above shortlisted universe.

For short bucket (0-3 years): Top 5 issuers of private financial services, Top 4 issuers of private HFC & top 6 non-financial services issuers (at least 3 unique non-financial services sector), are identified on the basis of highest amount outstanding in shortlisted universe with Issuance in previous one year.

For medium bucket (3-5 years): Top 5 issuers of private financial services are identified based on highest amount outstanding in shortlisted universe with Issuance in previous one year.

Most liquid security for each of the selected issuers is selected.

The weights of the selected bonds are calculated in the ratio of amount outstanding of that issuer in that residual maturity bucket.

For bucket 0-3: Weights for each issuer are subject to a cap of 16%. In case of Private Financial services and HFC sector, the sector cap is at 10%. Excess weight is redistributed proportionately among the Issuers other than Private Financial services and HFC sector ..

For bucket 3-5: since only 5 securities of financial services are selected, issuer cap and sector cap won't be maintained

*\*Sector cap not applicable for PSU.*

The index constituents are valued on a daily basis using CRISIL Valuations

For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)

Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.

The index is rebalanced on the 1<sup>st</sup> business day of every quarter.

## PSU AAA Rated Components:

List of components covered:

AAA 0 to 3 Years PSU Bonds Component

AAA 3 to 5 Years PSU Bonds Component

AAA 3 & Above PSU Bonds Component

## 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:

PSU Indices

AAA 0 to 3 Years PSU Bonds (Short bucket): Securities with residual maturity up to 3 years

AAA 3 to 5 Years PSU Bonds (Medium bucket): Securities with residual maturity between 3 to 5 years

AAA 3 & Above PSU Bonds (Medium to Long Bucket): Securities with residual maturity greater than 3 years

## Banking Component:

List of components covered:

AAA 5 Years & Above Banking Bonds Component

Long Bucket: Securities with residual maturity greater than 5 years

## Methodology

Issuers with rating of AAA, having the minimum amount outstanding of Rs. 10,000 crores in the eligible period will be shortlisted.

Only listed issuers shall be selected. An issuer will be considered to be listed if at least one security of such issuer is listed.

Rating considered for a bond is the conservative rating of all the bonds for that particular issuer (except for SO/CE rated bonds)

Perpetual bonds, Floating rate bonds, Tax free bonds and bonds with single option (call/put), AT1 bonds, capital gains tax exempt bonds are excluded from the universe of bonds.

## Issuer Selection:

**PSU indices:** Top 10\* issuers, for short and medium to long bucket, Top 5 issuers in case of medium bucket are identified by using a consistent liquidity score analyzed for the previous one quarter.

**Banking Indices:** For Long term bucket, Top 4 issuers are identified by using a consistent liquidity score analyzed for the previous one quarter.

Liquidity score will be calculated based on the following parameters:

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

*\*Upto 10 Issuers will be selected*

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

Weights for each issuer are subject to a cap of 10%.

*\*Sector cap not applicable for PSU.*

The index constituents are valued on a daily basis using CRISIL Valuations

For cases where there are less than 3 issuers in a particular index during any period, a fall-back criteria will be followed:

Carry forward the existing issuers if they meet the rating and maturity criteria (select based on amount outstanding to complete 3 issuers)

Select the issuer from primary data in the preceding month of the rebalancing with the maximum issue size in that month to complete the deficit to reach 3 issuers. If this is also not resulting in 3 issuers, keep on going back month at a time in primary to select the issuers till 3 issuers are found.

The index is rebalanced on the 1<sup>st</sup> business day of every quarter.

## CP Components:

List of components covered:

CP - 15 to 91 Days - A Component

CP - 91 to 365 Days - A Component

CP - 60 to 91 Days - A Component

## CP 91 to 365 Days-A Component:

### Features

The indices seek to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation

Index portfolio represents up to top 15 CP issuers with AAA long-term rating

### Key Characteristics

**Representation:** The indices represent the performance of CPs issued by various issuers across residual maturities, thereby seeking to represent the CP market

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

### Methodology

The indices are rebalanced on a monthly basis using market outstanding securities data. No security is carried forward.

Eligibility criteria:

The following types of CP securities are excluded from the universe of CPs – Floating-rate CPs, MIBOR/any other rate linked securities, securities with short-term rating below A1+.

Issuers having long-term rating as AAA, with at least Rs. 1,000 crores of outstanding CP securities having maturity in the 91 to 9365 days maturity range are shortlisted. Further, the issuer must have issued at least one CP security (of any maturity) in the preceding three months period in order to be eligible.

Up-to top 15 issuers are selected from the outstanding data as on the cut-off date i.e. 7 days before the portfolio rollover date. The issuers selected must fulfil all the eligibility criteria as mentioned above.

The longest maturity security of each of the above selected issuers is selected, wherever possible.

Therefore, an issuer may have only one security in the index at any given time.

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.

Weights:

The weights of issuers are calculated based on the issuer amount outstanding (same as that used above for filtering issuers)

The weights of securities and issuers may vary during the month on account of price movements of securities.

Securities valued on a daily basis using CRISIL Money Market Valuation

## CP 15 to 91 Days-A Component:

### Features

The indices seek to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation

Index portfolio represents up to top 15 CP issuers with AAA long-term rating

### Key Characteristics

**Representation:** The indices represent the performance of CPs issued by various issuers across residual maturities, thereby seeking to represent the CP market

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

### Methodology

The indices are rebalanced on a fortnightly basis using market outstanding securities data. No security is carried forward.

Eligibility criteria:

The following types of CP securities are excluded from the universe of CPs – Floating-rate CPs, MIBOR/any other rate linked securities, securities with short-term rating below A1+.

Issuers having long-term rating as AAA, with at least Rs. 1,000 crores of outstanding CP securities having maturity in the 15 to 91 days maturity range are shortlisted. Further, the issuer must have issued at least one CP security (of any maturity) in the preceding three months period in order to be eligible.

Up-to top 15 issuers are selected from the outstanding data as on the cut-off date i.e. 7 days before the portfolio rollover date. The issuers selected must fulfil all the eligibility criteria as mentioned above.



Within the index, there are 3 residual maturity buckets viz. 15 to 30 days, 31 to 60 days, 61 to 91 days.

| Index    | Residual maturity (Days) as on effective date |
|----------|---|
| Bucket 1 | 15 to 30 days                                 |
| Bucket 2 | 31 to 60 days                                 |
| Bucket 3 | 61 to 91 days                                 |

The longest maturity security of each of the above selected issuers in each of the maturity buckets is selected, wherever possible. Therefore, an issuer may have a maximum of 3 securities in the index at any given time.

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.

Weights:

Each of the 3 buckets are reset to equal weights on the rebalancing date.

Within each bucket, the weights of issuers are calculated based on the issuer amount outstanding (same as that used above for filtering issuers)

The weights of securities, issuers and buckets may vary during the month on account of price movements of securities.

Securities valued on a daily basis using CRISIL Money Market Valuation

### CP 60 to 91 Days-A Component:

The methodology is same as bucket 3 of [CP 15 to 91 Days-A Component](#) (with maturity from 61 to 91 days) with weighing approach as mentioned above will form CRISIL CP 60 to 91 Days-A Index.

### CD Components:

List of components covered:

- CD - 15 to 91 Days - A Component
- CD - 91 to 365 Days - A Component
- CD - 60 to 91 Days - A Component

### CD 91 to 365 Days-A Component

#### Features

The indices seek to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation

Index portfolio represents up to top 10 CD issuers with AAA long-term rating

#### Key Characteristics

**Representation:** The indices represent the performance of CDs issued by various banks across residual maturities, thereby seeking to represent the CD market

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

## Methodology

The indices are rebalanced on a monthly basis using market outstanding securities data. No security is carried forward.

Eligibility criteria:

The following types of CD securities are excluded from the universe of CDs – Floating-rate CDs, MIBOR/any other rate linked securities, securities with short-term rating below A1+.

Issuers having long-term rating as AAA, with at least Rs. 1,000 crores of outstanding CD securities having maturity in the 91 to 365 days maturity range are shortlisted. Further, the issuer must have issued at least one CD security (of any maturity) in the preceding three months period in order to be eligible.

Up-to top 10 issuers are selected from the outstanding data as on the cut-off date i.e. 7 days before the portfolio rollover date. The issuers selected must fulfil all the eligibility criteria as mentioned above.

The longest maturity security of each of the above selected issuers is selected. An issuer may have only one security in the index at any given time.

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.

Weights:

All issuers are equally weighted.

The weights of securities and issuers may vary during the month on account of price movements of securities.

Securities valued on a daily basis using CRISIL Money Market Valuation

## CD 15 to 91 Days-A Component:

### Features

The indices seek to capture the return of the underlying constituents based on daily yield movement using CRISIL Money Market Valuation

Index portfolio represents up to top 10 CD issuers with AAA long-term rating

### Key Characteristics

**Representation:** The indices represent the performance of CDs issued by various banks across residual maturities, thereby seeking to represent the CD market

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

## Methodology

The indices are rebalanced on a fortnightly basis using market outstanding securities data. No security is carried forward.

Eligibility criteria:

The following types of CD securities are excluded from the universe of CDs – Floating-rate CDs, MIBOR/any other rate linked securities, securities with short-term rating below A1+.

Issuers having long-term rating as AAA, with at least Rs. 1,000 crores of outstanding CD securities having maturity in the 15 to 91 days maturity range are shortlisted. Further, the issuer must have issued at least one CD security (of any maturity) in the preceding three months period in order to be eligible.

Up-to top 10 issuers are selected from the outstanding data as on the cut-off date i.e. 7 days before the portfolio rollover date. The issuers selected must fulfil all the eligibility criteria as mentioned above.

Within the index, there are 3 residual maturity buckets viz. 15 to 30 days, 31 to 60 days, 61 to 91 days.

| Index    | Residual maturity (Days) as on effective date |
|----------|---|
| Bucket 1 | 15 to 30 days                                 |
| Bucket 2 | 31 to 60 days                                 |
| Bucket 3 | 61 to 91 days                                 |

The longest maturity security of each of the above selected issuers in each of the maturity buckets is selected, wherever possible. Therefore, an issuer may have a maximum of 3 securities in the index at any given time.

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.

Weights:

Each of the 3 buckets are reset to equal weights on the rebalancing date.

Within each bucket, all issuers are equally weighted.

The weights of securities, issuers and buckets may vary during the month on account of price movements of securities.

Securities valued on a daily basis using CRISIL Money Market Valuation

### CD 60 to 91 Days-A Component:

The methodology is same as bucket 3 of [CD 15 to 91 Days - A Component](#) (with maturity from 61 to 91 days) with weighing approach as mentioned above will form CRISIL CD 60 to 91 Days-A Index.

### 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 into 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 the 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.

## T-Bill Component

List of components covered:

- 1 Month T-Bill
- 6 Months T-Bill

## Methodology

For 1 Month T-Bill Component, the most recently issued security with highest maturity period in the maturity bucket 27 to 36 days is considered for the components and will be rebalanced on fortnightly basis.

For 6 Month T-Bill components, the most recently issued security will be considered for the component and will be rebalanced on monthly basis.

## CRISIL Select AAA Roll Down Banking and PSU Debt Index

### Objective

CRISIL Select AAA Roll Down Banking and PSU Debt Index seeks to track the performance of AAA banking and PSU focused portfolio with issuers shortlisted based on liquidity and rating stability criteria

### Construction Methodology

CRISIL Select AAA Roll Down Banking and PSU Debt Index follows a predefined asset allocation (mentioned in the table below). The securities forming the part of Index will roll-down with a maturity of four years at inception and will be reconstituted every four years. The index and the fund will also have allocation to cash and equivalent investments to the extent of 3%

| Issuer type | Allocation |
|-------------|------------|
|-------------|------------|

|                 |     |
|-----------------|-----|
| PSU Mfg/ Others | 26% |
| PSU FI          | 36% |
| Banks Tier 1    | 10% |
| Banks Other     | 8%  |
| Pvt FI          | 5%  |
| Pvt Mfg/ Others | 2%  |
| Gilt            | 10% |

### Issuer and security eligibility

The eligible issuers shall have the following characteristics

Conservative AAA-rated issuers and AAA(CE)-rated issuers with a standalone AAA rating as on the inception date

Issuers that have seen no rating and rating-outlook actions over the past two years

Liquid and semi-liquid issuers (illiquid issuers excluded). Liquidity to be determined based on CRISIL's liquidity evaluation framework (Annexure 2)

Issuers with a 'Stable' outlook as on the inception date as well as in the past two years (issuers with a 'Negative' outlook are excluded)

The issuers confirming to the above criteria will form a part of investable universe. Top issuers by amount outstanding representing at least 75% of the outstanding of investable universe shall form the part of the index.

One security for each issuer will be selected in the 2.5-5-year residual maturity bucket at inception, based on the following methodology:

A security of the issuer within a residual maturity of +/-3 month from the fund maturity will be given the priority to be a part of the index. For multiple securities within this range, higher yield shall be given a priority. For the same yield, securities with higher residual maturity in the maturity band will be selected. If securities in the +/-3 months' range are not available, the one with a residual maturity closest to the target maturity of the fund shall be selected. If the security in the residual maturity range of +/- 3 months from the maturity of the fund is not found at inception, every quarter-end outstanding securities of selected issuers shall be evaluated to replace the existing security with the one having a maturity date in the range of +/-3 months from the maturity of the fund.

Inception Date: 27 Jan 2021

Maturity Date at inception: 31<sup>st</sup> Jul 2024

## CRISIL Select AAA Liquid Fund Index

### Objective

CRISIL Select AAA Liquid Fund Index seeks to track the performance of portfolio that includes TREPS, CPs, CDs and T-bills

### Construction Methodology

Portfolio consist of securities with residual maturity up to 91 days

CRISIL Select AAA Liquid Fund Index follows a predefined asset allocation (mentioned in the table below).

The index will be invested in the following asset classes:

| Asset Class | PSU/Private | Sector                    |
|-------------|-------------|---------------------------|
| CP          | PSU         | Financial Institution     |
| CP          | PSU         | Non-Financial Institution |
| CP          | Private     | Financial Institution     |
| CP          | Private     | Non-Financial Institution |
| T-bills     |             |                           |
| TREPS       |             |                           |

### Issuer rebalancing & Security selection criteria:

Eligible issuer universe determination shall be done monthly

Frequency of security and issuer reconstitution shall be fortnightly

Weight allocation within CPs and CDs:

To be done based on amount outstanding of issuances

Issuer exposure to be capped at 8% and SEBI defined sector allocation guidelines shall be followed.

The sector weights are stated below:

| Asset             | Weights based on outstanding( Avg) |
|-------------------|------------------------------------|
| TREPS             | 5%                                 |
| T-Bills           | 25%                                |
| CP PSU-FI         | 15%                                |
| CP PSU- Non FI    |                                    |
| CP- Private FI    | 35%                                |
| CP-Private Non FI |                                    |
| CD                | 20%                                |
| Total             | 100%                               |

Short term rating to be A1+

Long term rating to be AAA rating (consistent for 2 years) with stable rating outlook to be looked at it monthly.

Liquidity classification of issuers having Semi-Liquid and Liquid issuers to be considered.

Inception Date: 22nd April 2021

### Initial Portfolio Construction Methodology

Top 2 issuers will be selected in each of the sub segment viz. CP PSU FI, CP PSU NON-FI, CP Private FI, CP Private Non-FI or CDs. In case where the issuer weight limits are breached, an additional issuer(s) will be selected. Also in case enough issuers are not available for filing the designated allocation to that bucket and sector, the residual weight will be put in CBLO for the remaining of the fortnight.

The weight of each issue shall be capped at 8%

For ensuring the 8% issuer cap, allocation in the highest residual maturity bucket shall be done first followed by lower buckets. If the 8% cap is utilized in a particular residual maturity buckets, the buckets below that will not have any allocation to such issuer and the next ranked issuer will be considered in such case.

T-bills: For the initial portfolio, T-bill ISINs will be selected based on the table given below:

| Index             | Underlying Security  |
|-------------------|--|
| 0-30 days bucket  | Security that forms a part of standard CRISIL 1 Month T-Bill Index |
| 31-60 days bucket | Security that forms a part of standard CRISIL 2 Month T-Bill Index |
| 61-90 days bucket | Security that forms a part of standard CRISIL 91 Day T-Bill Index  |

CP- CD: For the selected issuers, one security in each residual maturity buckets will be selected. The CP/CDs with maximum residual maturity will be selected. In case of non-availability of security in that bucket next ranked issuer will be considered.

### Subsequent Portfolio Construction Methodology

On each fortnightly rebalancing date, issuers will be ranked sector wise based on their amount outstanding

All the securities maturing within the portfolio will be replaced on their respective maturity dates with the security in the 60-91-day bucket of the issuer which is top ranked in that sectors based on total outstanding across 91 day period

In case the issuer cap is getting breached for the top ranked issuer, next ranked issuer will be selected in that sector. In case there are no issuers available in that sector having 61-91 days security, we will select security from 31-60 days or 0-30 days bucket (in order of priority) for that ranked issuer, and if the securities are not available in second and third buckets as well, the weight of the maturing security will be transferred to CBLO from that date till end of fortnight.

Since, the issuer ranking and security selection that will act as replacements for the maturing securities will be done at the start of the fortnight itself, the market value of the maturing ISINs will be transferred to incoming ISINs in the proportion of the weights at the beginning of the fortnight. This is done to ensure that the replacement securities are known before the start of the fortnight to ensure transparency.

For T-Bills: In the beginning of the fortnight maturing T-Bill ISINs will be identified and replaced with the existing 91 Day T-Bill Index ISIN on the maturity date of the T-bill ISIN. The weight for new ISIN will be same as that of the maturing ISIN's weight on beginning of fortnight.

## CRISIL Select AAA Short Duration Fund Index

### Construction Methodology:

#### Key characteristics:

Credit: Issuers forming the part of the index on the bimonthly rebalancing date should have bonds with AAA rating (AA+ for perpetual bonds), stable or positive outlook in the past 2 years to be eligible

Liquid and semi liquid issuers will be forming the part of the index on bimonthly rebalancing dates (Ref Annexure 1 for details)

The Macaulay's Duration range for the index on the bimonthly rebalancing shall be in the range of 1.7 to 2.30

Issuer cap of 8% and sector cap of 20% shall be maintained

Inception Date: 01<sup>st</sup> August 2021

## Index Approach

The Index portfolio will have bonds with residual maturity of up to five years. The index will be investing in corporate bonds, government securities (excluding SDLs) and Treasury bills. The index will be rebalanced on a bi-monthly basis.

The fund Mac Duration will be kept between 1 and 3 years as defined by the SEBI for the short duration funds category. The sector allocation as defined by the AMC will be as follows:

| Sectoral category                  | Weights |
|------------------------------------|---------|
| PSU – Manufacturing and others     | 13%     |
| PSU – FI                           | 35%     |
| Private – Manufacturing and others | 9%      |
| Private – NBFC and other FI        | 17%     |
| Private – HFC                      | 8%      |
| G-Sec / SOV*                       | 15%     |
| Overnight fund                     | 3%      |

## Issuer and Security Eligibility:

### Issuer Selection:

The entire residual maturity spectrum shall be broken down into the following three buckets and their bucket wise concentration:

0 to 1 years : 25%

1 to 3 years : 50%

3 to 5 years : 25%

The allocation to each sector will be broken down within these 3 buckets in equal proportion.

The top 2 issuers in each residual maturity bucket in each sector shall be selected based on maximum amount outstanding and on rebalancing date the top two issuers shall be rebalanced and replaced with the new issuer

For ensuring the 8% issuer cap, issuer allocation in the highest residual maturity bucket shall be done first followed by lower buckets. If the 8% cap is utilised in a particular residual maturity buckets, the buckets below that will not have any allocation to such issuer and additional issuers will be added till the caps are maintained

### Security Selection:

Security to be selected in the residual maturity buckets of 3 months to 1 year, 1 to 3 years and 3 to 5 years. Security with maximum residual maturity of the selected issuers to be chosen from each of the above residual maturity bucket.

Single option bonds, non-bank perpetual bonds, and bank perpetual bonds are not taken explicitly (they shall be considered only if the form the part of the criteria), partly paid bonds, floating rate bonds and tax free bonds shall not form the part of the index or model portfolio



If there is no churn in the issuers on the bi-monthly rebalancing date and if the securities of the previous portfolio still stay eligible in their respective bucket they will be carried forward

If a security rolls down to the lower maturity bucket and if the issuer is also eligible in that lower bucket, then the security shall be carried forward. In such case, the security of such issuer in that lower bucket which was carried forward from previous portfolio shall be sold. In any case, there shall only be one security of an issuer in each bucket

If a security in the lowest bucket matures before the end of the second month, a new security having the highest available RM of that issuer in that bucket will also be added on the rebalancing date. And after the security is matured the weight of that security will be transferred to the complimentary security that was added

In case no complimentary ISINs are found, the cash generated will be invested in TREPS till portfolio end date

Tolerance limits on both side of base weights has been given, which will be the range for model portfolio

The Macaulay's Duration target at the beginning of the portfolio rebalancing date shall be 1.7 to 2.30. The adjusted Macaulay duration of the securities has been taken into account whose Macaulay Duration is not available.

Three and five-year G-sec benchmark and 1-year T-Bill shall be used for representing 15% to sovereign instruments

Issuer weights to be in the ratio of amount outstanding of all the eligible ISIN available for the issuer in a particular sector and bucket.

## CRISIL Select AAA Corporate Bond Fund Index

### Objective

The index seeks to track the performance of corporate bonds & sovereign bonds portfolio with corporate issuers shortlisted based on residual maturity bucket and rating stability criteria as defined by Trust Mutual Fund.

### Key characteristics:

Rating stability criteria

Conservative AAA-rated issuers and AAA(CE)-rated issuers with a standalone AAA rating as on the inception date shall be considered

Issuers that have seen no rating action over the past two years and the latest outlook should be positive/stable

Liquid and semi-liquid issuers (illiquid issuers excluded) will be considered. Liquidity to be determined based on CRISIL's liquidity evaluation framework (See Annexure 1)

The issuers confirming to the above criteria will form a part of eligible universe

Inception Date of Index: 18th January 2022

### Construction Methodology

**Asset allocation:** The asset allocation shall be reset to the below on quarterly rebalancing dates

| Sectoral category | Asset Allocation | Bucket        |
|-------------------|------------------|---------------|
| Corporate Bonds   | 75%              | Up to 2 Years |

|                       |     |                    |
|-----------------------|-----|--------------------|
| T-Bills               | 10% | 3 months benchmark |
| Government securities | 15% | Up to 2 Years      |

**Sector allocation:** The following sector allocation shall be followed by the index

| Sectoral category                  | Weights |
|------------------------------------|---------|
| PSU – Manufacturing and others     | 13.5%   |
| PSU – FI                           | 47%     |
| Private – Manufacturing and others | 7%      |
| Private – NBFC and other FI        | 15.5%   |
| Private – HFC                      | 17%     |

## Selection Methodology:

### AAA rated Corporate Bonds:

### Issuer & Securities Selection:

The following criteria shall be applied on the data as evaluated during the inception date and each rebalancing dates:

All outstanding bonds as on the last day of the preceding month at the time of rebalancing shall be considered.

Within each sector, top 2 securities with highest residual maturity, each of a unique issuer, shall be selected.

An additional issuer shall be selected within a sector incrementally if required, to meet issuer caps (8% at composite index level).

Securities maturing within the index shall be excluded.

Perpetual bonds, Floating rate bonds, Tax free bonds, GOI service bonds, GOI guaranteed bonds, CE Rated, Partly Paid, Partial Redemption and bonds with embedded call/put options, subordinated debt securities, strips securities are excluded from the universe of bonds.

### Weighing Approach:

Weights to the issuers will be calculated in the ratio of amount outstanding of issuers within each sector

Weights will be reset during every rebalancing.

Issuer weight will be capped at 8% in the composite index. Excess weights shall be redistributed among other issuers proportionally

### Rebalancing and Downgrade:

The index constituents will be reconstituted on quarterly basis.

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.

The effective date of the above rebalancing shall be first working day of the quarter.

**T-Bills:****Security Selection:**

The latest on-the-run 91 day T-Bill at the time of rebalancing shall be used to represent the T-bill 3 month benchmark

The security will be reconstituted every month

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

**Rebalancing: Monthly**

The effective date of the above rebalancing shall be first working day of the month

**Government securities:****Securities Selection:**

The 2-year G-sec benchmark security based on CRISIL SLV valuation methodology shall be used to represent the 0 to 2 years G-sec maturity bucket

**Rebalancing:**

The security in the index shall be reviewed every quarter. Only the latest benchmark as per CRISIL SLV valuation methodology will form part of the single-security index.

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.

The effective date of the above rebalancing shall be first working day of the quarter

## CRISIL Liquid Overnight Index

**About the Index**

CRISIL Liquid Overnight Index seeks to track the performance of a money market portfolio with a 100% allocation to TREPS.

**Features**

Index seeks to capture returns of a portfolio with 100% allocation to TREPS

Base date: September 17, 2003

Index portfolio marked-to-market on a daily basis by incorporating weighted average TREPS rate as published by CCIL

**Key Characteristics**

**Rich History:** The CRISIL Liquid Overnight Index has an inception date of September 17, 2003

**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

TREPS which has a 100% allocation in the index, is valued on a daily basis using weighted average TREPS rate as published by CCIL

## Index parameters (as on 31st March 2024)

| Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|------------------|------------|-------------|---------------------------|
| 0.0027           | 0.0026     | 6.52%       | 0.0027                    |

## Index Computation Formula

### Calculation formulae:

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

## Index Restatement Policy

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

1. Change in valuation levels/data - change in the valuation of underlying constituent will lead to change in the index values and hence the same need to be restated. Similarly change in the data provided by vendor for indices which use these data for directly computing index values or rebalance constituents may lead to change in index values.

2. Incorrect calculation due to manual/process error – The incorrect calculation may be due to manual error by the analyst for indices or process error. Such errors may lead to incorrect index values which may be restated.
3. Incorrect application of methodology – The index computation approach if applied incorrectly may lead to different constituents/weights than actual case and leading to incorrect index values.

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

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

## CRISIL Indices – Cessation Policy

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

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

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

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

## Managing Uncertain Events

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

1. Delay in the daily dissemination of indices:- The chosen course of action of CRISIL Indices will depend on its analysis of the circumstances pertaining at the time and the respective source of input which is unavailable. CRISIL Indices as a process has a well-defined BCP in place that is tested periodically. CRISIL has also accessed the BCP of all the data vendors that contribute to index creation.

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

## Market Feedback

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

## Limitation

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

## Criteria Review and New Product Launch

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

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

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

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



## Dissemination of Indices

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

The timeline for deliverables are as follows:

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

## Rebalancing Calendar

| Month    | Securities | Effective Date                 |
|----------|------------|--------------------------------|
| January  | Gilt       | 1 <sup>st</sup> January 2025   |
|          | SDL        | 1 <sup>st</sup> January 2025   |
|          | CP-CD      | 1 <sup>st</sup> January 2025   |
|          | Bonds      | 1 <sup>st</sup> January 2025   |
|          | FORTNIGHT  |                                |
|          | SDL        | 15 <sup>th</sup> January 2025  |
|          | CP-CD      | 15 <sup>th</sup> January 2025  |
| February | Gilt       | 3 <sup>rd</sup> February 2025  |
|          | SDL        | 3 <sup>rd</sup> February 2025  |
|          | CP-CD      | 3 <sup>rd</sup> February 2025  |
|          | Bonds      | 3 <sup>rd</sup> February 2025  |
|          | FORTNIGHT  |                                |
|          | SDL        | 17 <sup>th</sup> February 2025 |
|          | CP-CD      | 17 <sup>th</sup> February 2025 |
| March    | Gilt       | 3 <sup>rd</sup> March 2025     |
|          | SDL        | 3 <sup>rd</sup> March 2025     |
|          | CP-CD      | 3 <sup>rd</sup> March 2025     |
|          | Bonds      | 3 <sup>rd</sup> March 2025     |
|          | FORTNIGHT  |                                |
|          | SDL        | 17 <sup>th</sup> March 2025    |
|          | CP-CD      | 17 <sup>th</sup> March 2025    |
| April    | Gilt       | 2 <sup>nd</sup> April 2025     |
|          | SDL        | 2 <sup>nd</sup> April 2025     |
|          | CP-CD      | 2 <sup>nd</sup> April 2025     |
|          | Bonds      | 2 <sup>nd</sup> April 2025     |
|          | FORTNIGHT  |                                |
|          | SDL        | 16 <sup>th</sup> April 2025    |
|          | CP-CD      | 16 <sup>th</sup> April 2025    |
| May      | Gilt       | 2 <sup>nd</sup> May 2025       |
|          | SDL        | 2 <sup>nd</sup> May 2025       |
|          | CP-CD      | 2 <sup>nd</sup> May 2025       |
|          | Bonds      | 2 <sup>nd</sup> May 2025       |
|          | FORTNIGHT  |                                |
|          | SDL        | 16 <sup>th</sup> May 2025      |
|          | CP-CD      | 16 <sup>th</sup> May 2025      |
| June     | Gilt       | 2 <sup>nd</sup> June 2025      |
|          | SDL        | 2 <sup>nd</sup> June 2025      |
|          | CP-CD      | 2 <sup>nd</sup> June 2025      |
|          | Bonds      | 2 <sup>nd</sup> June 2025      |
|          | FORTNIGHT  |                                |
|          | SDL        | 16 <sup>th</sup> June 2025     |
|          | CP-CD      | 16 <sup>th</sup> June 2025     |

| Month     | Securities | Effective Date                  |
|-----------|------------|---------------------------------|
| July      | Gilt       | 1 <sup>st</sup> July 2025       |
|           | SDL        | 1 <sup>st</sup> July 2025       |
|           | CP-CD      | 1 <sup>st</sup> July 2025       |
|           | Bonds      | 1 <sup>st</sup> July 2025       |
|           | FORTNIGHT  |                                 |
|           | SDL        | 15 <sup>th</sup> July 2025      |
|           | CP-CD      | 15 <sup>th</sup> July 2025      |
| August    | Gilt       | 1 <sup>st</sup> August 2025     |
|           | SDL        | 1 <sup>st</sup> August 2025     |
|           | CP-CD      | 1 <sup>st</sup> August 2025     |
|           | Bonds      | 1 <sup>st</sup> August 2025     |
|           | FORTNIGHT  |                                 |
|           | SDL        | 18 <sup>th</sup> August 2025    |
|           | CP-CD      | 18 <sup>th</sup> August 2025    |
| September | Gilt       | 1 <sup>st</sup> September 2025  |
|           | SDL        | 1 <sup>st</sup> September 2025  |
|           | CP-CD      | 1 <sup>st</sup> September 2025  |
|           | Bonds      | 1 <sup>st</sup> September 2025  |
|           | FORTNIGHT  |                                 |
|           | SDL        | 15 <sup>th</sup> September 2025 |
|           | CP-CD      | 15 <sup>th</sup> September 2025 |
| October   | Gilt       | 1 <sup>st</sup> October 2025    |
|           | SDL        | 1 <sup>st</sup> October 2025    |
|           | CP-CD      | 1 <sup>st</sup> October 2025    |
|           | Bonds      | 1 <sup>st</sup> October 2025    |
|           | FORTNIGHT  |                                 |
|           | SDL        | 15 <sup>th</sup> October 2025   |
|           | CP-CD      | 15 <sup>th</sup> October 2025   |
| November  | Gilt       | 3 <sup>rd</sup> November 2025   |
|           | SDL        | 3 <sup>rd</sup> November 2025   |
|           | CP-CD      | 3 <sup>rd</sup> November 2025   |
|           | Bonds      | 3 <sup>rd</sup> November 2025   |
|           | FORTNIGHT  |                                 |
|           | SDL        | 17 <sup>th</sup> November 2025  |
|           | CP-CD      | 17 <sup>th</sup> November 2025  |
| December  | Gilt       | 1 <sup>st</sup> December 2025   |
|           | SDL        | 1 <sup>st</sup> December 2025   |
|           | CP-CD      | 1 <sup>st</sup> December 2025   |
|           | Bonds      | 1 <sup>st</sup> December 2025   |
|           | FORTNIGHT  |                                 |
|           | SDL        | 15 <sup>th</sup> December 2025  |
|           | CP-CD      | 15 <sup>th</sup> December 2025  |

Risk-o-meter as on 31<sup>st</sup> December 2024.

| Sr. No. | Index Name   | Riskometer Score | Riskometer      |
|---------|--|------------------|-----------------|
| 1       | CRISIL 1 Year CD Index                               | 2.50             | Moderate        |
| 2       | CRISIL 1 Year CP Index                               | 3.33             | Moderately High |
| 3       | CRISIL 1 Year T-Bill Index                           | 1.33             | Low to Moderate |
| 4       | CRISIL 10 Year Gilt Index                            | 2.67             | Moderate        |
| 5       | CRISIL 182 Day T-Bill Index                          | 1.00             | Low             |
| 6       | CRISIL 2 Month CD Index                              | 2.00             | Low to Moderate |
| 7       | CRISIL 2 Month CP Index                              | 3.73             | Moderately High |
| 8       | CRISIL 3 Month CD Index                              | 2.60             | Moderate        |
| 9       | CRISIL 3 Month CP Index                              | 2.23             | Moderate        |
| 10      | CRISIL 6 Month CD Index                              | 2.60             | Moderate        |
| 11      | CRISIL 6 Month CP Index                              | 3.67             | Moderately High |
| 12      | CRISIL 91 Day T-Bill Index                           | 1.00             | Low             |
| 13      | CRISIL A Medium term Bond Index                      | 6.67             | Very High       |
| 14      | CRISIL A Medium to Long Term Bond Index              | 6.72             | Very High       |
| 15      | CRISIL A Short Term Bond Index                       | 5.83             | Very High       |
| 16      | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index  | 3.36             | Moderately High |
| 17      | CRISIL AA and AA+ Long Term Bond Index               | 3.82             | Moderately High |
| 18      | CRISIL AA and AA+ Medium Term Bond Index             | 3.40             | Moderately High |
| 19      | CRISIL AA and AA+ Short Term Bond Index              | 3.32             | Moderately High |
| 20      | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3.33             | Moderately High |
| 21      | CRISIL AA Long Term Bond Index                       | 4.31             | High            |
| 22      | CRISIL AA- Long Term Bond Index                      | 4.74             | High            |
| 23      | CRISIL AA Medium Term Bond Index                     | 3.82             | Moderately High |
| 24      | CRISIL AA- Medium Term Bond Index                    | 5.06             | Very High       |
| 25      | CRISIL AA Short Term Bond Index                      | 4.04             | High            |
| 26      | CRISIL AA- Short Term Bond Index                     | 4.71             | High            |
| 27      | CRISIL AA+ Long Term Bond Index                      | 3.47             | Moderately High |
| 28      | CRISIL AA+ Medium Term Bond Index                    | 3.15             | Moderately High |
| 29      | CRISIL AA+ Short Term Bond Index                     | 3.06             | Moderately High |
| 30      | CRISIL AAA 1 to 3 Year Short Term Bond Index         | 2.18             | Moderate        |
| 31      | CRISIL AAA Long Term Bond Index                      | 2.78             | Moderate        |
| 32      | CRISIL AAA Medium Term Bond Index                    | 2.48             | Moderate        |
| 33      | CRISIL AAA Short Term Bond Index                     | 1.84             | Low to Moderate |
| 34      | CRISIL AAA up to 1 Year Short Term Bond Index        | 1.50             | Low to Moderate |
| 35      | CRISIL Banking and PSU Debt Index                    | 2.32             | Moderate        |
| 36      | CRISIL Broad Based Gilt Index                        | 2.67             | Moderate        |
| 37      | CRISIL Composite AA Long Term Bond Index             | 3.86             | Moderately High |
| 38      | CRISIL Composite AA Medium Term Bond Index           | 3.63             | Moderately High |
| 39      | CRISIL Composite AA Short Term Bond Index            | 3.65             | Moderately High |

| Sr. No. | Index Name                                    | Riskometer Score | Riskometer      |
|---------|---|------------------|-----------------|
| 40      | CRISIL Composite Bond Index                   | 2.51             | Moderate        |
| 41      | CRISIL Composite CD Index                     | 2.56             | Moderate        |
| 42      | CRISIL Composite CP Index                     | 2.46             | Moderate        |
| 43      | CRISIL Composite Credit Risk Index            | 3.66             | Moderately High |
| 44      | CRISIL Composite Gilt Index                   | 2.66             | Moderate        |
| 45      | CRISIL Composite T-Bill Index                 | 1.09             | Low to Moderate |
| 46      | CRISIL Corporate Bond Composite Index         | 2.47             | Moderate        |
| 47      | CRISIL Dynamic Debt Index                     | 2.71             | Moderate        |
| 48      | CRISIL Dynamic Gilt Index                     | 2.66             | Moderate        |
| 49      | CRISIL FPI Index                              | 2.71             | Moderate        |
| 50      | CRISIL Liquid Debt Index                      | 1.25             | Low to Moderate |
| 51      | CRISIL Long Term Corporate Bond Index         | 2.82             | Moderate        |
| 52      | CRISIL Long Term Debt Index                   | 2.78             | Moderate        |
| 53      | CRISIL Long Term Gilt Index                   | 2.64             | Moderate        |
| 54      | CRISIL Low Duration Debt Index                | 2.37             | Moderate        |
| 55      | CRISIL Medium Term Corporate Bond Index       | 2.59             | Moderate        |
| 56      | CRISIL Medium Term Credit Risk Index          | 3.61             | Moderately High |
| 57      | CRISIL Medium Term Debt Index                 | 2.55             | Moderate        |
| 58      | CRISIL Medium Term Gilt Index                 | 2.66             | Moderate        |
| 59      | CRISIL Medium To Long Term Banking Debt Index | 3.36             | Moderately High |
| 60      | CRISIL Medium To Long Term Debt Index         | 2.74             | Moderate        |
| 61      | CRISIL Medium to Long Term PSU Debt Index     | 2.71             | Moderate        |
| 62      | CRISIL Money Market Index                     | 2.15             | Moderate        |
| 63      | CRISIL Money Market Index-Insurance           | 1.88             | Low to Moderate |
| 64      | CRISIL Overnight Index                        | 1.00             | Low             |
| 65      | CRISIL Short Term Bond Index                  | 2.02             | Moderate        |
| 66      | CRISIL Short Term Corporate Bond Index        | 2.14             | Moderate        |
| 67      | CRISIL Short Term Credit Risk Index           | 3.46             | Moderately High |
| 68      | CRISIL Short Term Gilt Index                  | 1.98             | Low to Moderate |
| 69      | CRISIL Short Term PSU Debt Index              | 1.67             | Low to Moderate |
| 70      | CRISIL Ultra Short Term Debt Index            | 2.34             | Moderate        |
| 71      | CRISIL Up to 91-Day CD Index                  | 1.28             | Low to Moderate |
| 72      | CRISIL Up to 91-Day CP Index                  | 1.46             | Low to Moderate |
| 73      | CRISIL upto 91 Day CP Index-A                 | 1.17             | Low to Moderate |
| 74      | CRISIL upto 91 Day CD Index-A                 | 1.01             | Low to Moderate |
| 75      | CRISIL upto 91 Day CD Index-B                 | 1.71             | Low to Moderate |
| 76      | CRISIL upto 91 Day CP Index-B                 | 1.71             | Low to Moderate |
| 77      | CRISIL upto 365 Day CD index-A                | 1.28             | Low to Moderate |
| 78      | CRISIL upto 365 Day CP Index-A                | 1.61             | Low to Moderate |
| 79      | CRISIL upto 365 Day CD index-B                | 2.76             | Moderate        |
| 80      | CRISIL upto 365 Day CP Index-B                | 2.56             | Moderate        |
| 81      | CRISIL upto 365 Day CD Index-C                | 4.13             | High            |

| Sr. No. | Index Name                                      | Riskometer Score | Riskometer      |
|---------|---|------------------|-----------------|
| 82      | CRISIL upto 365 Day CP Index-C                  | 3.75             | Moderately High |
| 83      | CRISIL Short Term Banking Debt Index            | 2.87             | Moderate        |
| 84      | CRISIL 1 Month CD Index                         | 2.40             | Moderate        |
| 85      | CRISIL 1 Month CP Index                         | 3.40             | Moderately High |
| 86      | CRISIL 10 Year SDL Index                        | 2.66             | Moderate        |
| 87      | CRISIL 1 Month T-bill Index                     | 1.00             | Low             |
| 88      | CRISIL 2 Month T-bill Index                     | 1.00             | Low             |
| 89      | CRISIL Arbitrage Index                          | 0.38             | Low             |
| 90      | CRISIL Equity Savings Index                     | 2.91             | Moderate        |
| 91      | CRISIL Hybrid 35+65 - Aggressive Index          | 5.26             | Very High       |
| 92      | CRISIL Hybrid 85+15 - Conservative Index        | 3.14             | Moderately High |
| 93      | CRISIL Short Term Debt Hybrid 60+40 Index       | 3.90             | Moderately High |
| 94      | CRISIL Short Term Debt Hybrid 75+25 Index       | 3.19             | Moderately High |
| 95      | CRISIL Hybrid 50+50 - Moderate Index            | 4.62             | High            |
| 96      | CRISIL Hybrid 65+35 - Conservative Index        | 3.98             | Moderately High |
| 97      | CRISIL Hybrid 25+75 - Aggressive Index          | 5.69             | Very High       |
| 98      | CRISIL Hybrid 75+25 - Conservative Index        | 3.56             | Moderately High |
| 99      | CRISIL Liquid Debt B-I Index                    | 1.30             | Low to Moderate |
| 100     | CRISIL Low Duration Debt B-I Index              | 2.21             | Moderate        |
| 101     | CRISIL Low Duration Debt C-I Index              | 3.39             | Moderately High |
| 102     | CRISIL Short Duration Debt B-II Index           | 2.71             | Moderate        |
| 103     | CRISIL Short Duration Debt C-II Index           | 4.58             | High            |
| 104     | CRISIL Medium Duration Debt B-III Index         | 2.88             | Moderate        |
| 105     | CRISIL Medium Duration Debt C-III Index         | 4.30             | High            |
| 106     | CRISIL Medium to Long Duration Debt B-III Index | 3.14             | Moderately High |
| 107     | CRISIL Medium to Long Duration Debt C-III Index | 4.41             | High            |
| 108     | CRISIL Credit Risk Debt C-II Index              | 4.17             | High            |
| 109     | CRISIL Credit Risk Debt C-III Index             | 4.32             | High            |
| 110     | CRISIL Corporate Bond B-II Index                | 2.85             | Moderate        |
| 111     | CRISIL Corporate Bond B-III Index               | 2.98             | Moderate        |
| 112     | CRISIL Dynamic Bond B-III Index                 | 3.14             | Moderately High |
| 113     | CRISIL Dynamic Bond C-III Index                 | 4.39             | High            |
| 114     | CRISIL Money Market B-I Index                   | 1.85             | Low to Moderate |
| 115     | CRISIL Money Market C-I Index                   | 3.18             | Moderately High |
| 116     | CRISIL Ultra Short Duration Debt B-I Index      | 2.15             | Moderate        |
| 117     | CRISIL Ultra Short Duration Debt C-I Index      | 3.33             | Moderately High |
| 118     | CRISIL – Aggressive Credit Debt Term Index      | 5.22             | Very High       |
| 119     | CRISIL Banking and PSU Debt A-II Index          | 1.93             | Low to Moderate |
| 120     | CRISIL Corporate Debt A-II Index                | 1.88             | Low to Moderate |
| 121     | CRISIL Banking & PSU Debt A-II Index            | 2.01             | Moderate        |
| 122     | CRISIL Corporate Bond A-II Index                | 1.79             | Low to Moderate |
| 123     | CRISIL Credit Risk Debt B-II Index              | 3.19             | Moderately High |

| Sr. No. | Index Name   | Riskometer Score | Riskometer      |
|---------|--|------------------|-----------------|
| 124     | CRISIL Dynamic Bond A-III Index                          | 2.62             | Moderate        |
| 125     | CRISIL Liquid Debt A-I Index                             | 1.45             | Low to Moderate |
| 126     | CRISIL Long Duration Debt A-III Index                    | 2.68             | Moderate        |
| 127     | CRISIL Low Duration Debt A-I Index                       | 1.59             | Low to Moderate |
| 128     | CRISIL Medium Duration Debt A-III Index                  | 2.35             | Moderate        |
| 129     | CRISIL Medium To Long Duration Debt A-III Index          | 2.62             | Moderate        |
| 130     | CRISIL Money Market A-I Index                            | 1.61             | Low to Moderate |
| 131     | CRISIL Short Duration Debt A-II Index                    | 1.98             | Low to Moderate |
| 132     | CRISIL Ultra Short Duration Debt A-I Index               | 1.40             | Low to Moderate |
| 1       | CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028        | 2.00             | Low to Moderate |
| 2       | CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037        | 2.67             | Moderate        |
| 3       | CRISIL IBX 50:50 PSU + SDL Index - October 2025          | 1.33             | Low to Moderate |
| 4       | CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025        | 1.00             | Low             |
| 5       | CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027        | 1.67             | Low to Moderate |
| 6       | CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025        | 1.00             | Low             |
| 7       | CRISIL IBX Gilt Index - April 2026                       | 1.67             | Low to Moderate |
| 8       | CRISIL IBX Gilt Index - April 2029                       | 2.33             | Moderate        |
| 9       | CRISIL IBX Gilt Index - April 2033                       | 2.67             | Moderate        |
| 10      | CRISIL IBX Gilt Index - June 2036                        | 2.67             | Moderate        |
| 11      | CRISIL IBX SDL Index - May 2027                          | 2.00             | Low to Moderate |
| 12      | CRISIL IBX SDL Index - September 2027                    | 2.00             | Low to Moderate |
| 13      | CRISIL Select AAA Corporate Bond Fund Index              | 1.77             | Low to Moderate |
| 14      | CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027         | 2.00             | Low to Moderate |
| 15      | CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028         | 2.00             | Low to Moderate |
| 16      | CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027    | 2.00             | Low to Moderate |
| 17      | CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028    | 2.00             | Low to Moderate |
| 18      | CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index | 2.00             | Low to Moderate |
| 19      | CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033        | 2.67             | Moderate        |
| 20      | CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026     | 1.67             | Low to Moderate |
| 21      | CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032        | 2.67             | Moderate        |
| 22      | CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026     | 1.67             | Low to Moderate |
| 23      | CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027    | 2.00             | Low to Moderate |
| 24      | CRISIL-IBX Gilt Index - April 2028                       | 2.00             | Low to Moderate |
| 25      | CRISIL-IBX Gilt Index - April 2032                       | 2.67             | Moderate        |
| 26      | CRISIL-IBX Gilt Index - June 2027                        | 2.00             | Low to Moderate |
| 27      | CRISIL-IBX SDL Index - April 2033                        | 2.67             | Moderate        |
| 28      | CRISIL-IBX SDL Index - June 2027                         | 2.00             | Low to Moderate |
| 29      | CRISIL-IBX SDL Index - June 2032                         | 2.67             | Moderate        |
| 30      | CRISIL-IBX SDL Index - June 2034                         | 2.67             | Moderate        |
| 31      | CRISIL-IBX AAA Financial Services Index – Sep 2027       | 2.23             | Moderate        |
| 32      | CRISIL-IBX AAA NBFC Index – June 2027                    | 2.33             | Moderate        |
| 33      | CRISIL-IBX AAA NBFC-HFC Index - Sep 2026                 | 2.00             | Low to Moderate |

| <u>Sr. No.</u> | <u>Index Name</u>                                      | <u>Riskometer Score</u> | <u>Riskometer</u> |
|----------------|--|-------------------------|-------------------|
| 34             | CRISIL-IBX AAA Financial Services Index – Dec 2026     | 1.88                    | Low to Moderate   |
| 35             | CRISIL-IBX AAA Financial Services Index – Jan 2028     | 2.22                    | Moderate          |
| 36             | CRISIL-IBX AAA NBFC-HFC Index - Dec 2025               | 2.00                    | Low to Moderate   |
| 37             | CRISIL-IBX AAA NBFC-HFC Index – Jun 2027               | 2.33                    | Moderate          |
| 38             | CRISIL-IBX Financial Services 3 to 6 Months Debt Index | 1.55                    | Low to Moderate   |



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