

# Crisil Indices

## Factsheet

January 15, 2025

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## Constituent Details –15 January 2025

The securities that would form a part of the indices with effect from 15 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.

Index	Sr.no	ISIN	Issuer/Security Name
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.
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.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL A Short Term Bond Index	28	INE101Q07A S3	Muthoottu Mini Financiers Ltd.
CRISIL A Short Term Bond Index	29	INE884Q077 31	Midland Microfin Ltd.
CRISIL A Short Term Bond Index	30	INE03K30705 8	Satin Finserv Ltd.
CRISIL A Short Term Bond Index	31	INE07UF070 18	Hiranandani Financial Services Pvt. Ltd.
CRISIL A Short Term Bond Index	32	INE02YC070 26	Satin Housing Finance Ltd.
CRISIL A Short Term Bond Index	33	INE01HV074 94	Vivriti Capital Ltd.
CRISIL A Short Term Bond Index	34	INE572J0773 7	Spandana Sphoorty Financial Ltd.
CRISIL A Short Term Bond Index	35	INE501X0763 8	Aye Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	36	INE04HY071 79	Vedika Credit Capital Ltd.
CRISIL A Short Term Bond Index	37	INE859C0719 6	IKF Finance Ltd.
CRISIL A Short Term Bond Index	38	INE149K0701 3	The Sandur Manganese & Iron Ores Ltd.
CRISIL A Short Term Bond Index	39	INE04VS073 54	Oxyzo Financial Services Ltd.
CRISIL A Short Term Bond Index	40	INE00DJ0704 5	Tapir Constructions Ltd.
CRISIL A Short Term Bond Index	41	INE448U0727 3	Veritas Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	42	INE157D07E J4	Clix Capital Services Pvt. Ltd.
CRISIL A Short Term Bond Index	43	INE0Q6I0702 5	Tyger Home Finance Pvt. Ltd.
CRISIL A Medium Term Bond Index	1	INE889K0803 8	Ascend Telecom Infrastructure Pvt. Ltd.
CRISIL A Medium Term Bond Index	2	INE087H0801 9	Shree Renuka Sugars Ltd.
CRISIL A Medium Term Bond Index	3	INE501X0759 6	Aye Finance Pvt. Ltd.
CRISIL A Medium Term Bond Index	4	INE04ZW080 17	Indium Software (India) Pvt. Ltd.
CRISIL A Medium Term Bond Index	5	INE448U0726 5	Veritas Finance Pvt. Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL A Medium Term Bond Index	6	INE0GCN07039	Adani Airport Holdings Ltd.
CRISIL Dynamic Gilt Index	1	IN0020240019	Central Government
CRISIL Dynamic Gilt Index	2	IN0020240126	Central Government
CRISIL Dynamic Gilt Index	3	IN0020240027	Central Government
CRISIL Dynamic Gilt Index	4	IN0020230085	Central Government
CRISIL Dynamic Gilt Index	5	IN0020240050	Central Government
CRISIL Dynamic Gilt Index	6	IN0020240035	Central Government
CRISIL Dynamic Gilt Index	7	IN0020220151	Central Government
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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	INE679A16334	Csb Bank Ltd.
CRISIL 1 Month CD Index	2	INE028A16EU1	Bank of Baroda
CRISIL 1 Month CD Index	3	INE040A16FS7	HDFC Bank Ltd.
CRISIL 1 Month CD Index	4	INE008A16X32	IDBI Bank Ltd.
CRISIL 1 Month CD Index	5	INE562A16NN5	Indian Bank
CRISIL 1 Month CD Index	6	INE237A160W3	Kotak Mahindra Bank Ltd.
CRISIL 1 Month CD Index	7	INE261F16801	National Bank for Agriculture & Rural Development
CRISIL 1 Month CD Index	8	INE160A16OL0	Punjab National Bank
CRISIL 1 Month CD Index	9	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL 1 Month CD Index	10	INE062A16572	State Bank of India
CRISIL 2 month CD Index	1	INE976G16NV7	RBL Bank Ltd.
CRISIL 2 month CD Index	2	INE238AD6827	Axis Bank Ltd.
CRISIL 2 month CD Index	3	INE028A16FL7	Bank of Baroda
CRISIL 2 month CD Index	4	INE084A16CJ1	Bank Of India
CRISIL 2 month CD Index	5	INE476A16YH7	Canara Bank
CRISIL 2 month CD Index	6	INE040A16EU6	HDFC Bank Ltd.
CRISIL 2 month CD Index	7	INE090AD6139	ICICI Bank Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 2 month CD Index	8	INE562A16MR8	Indian Bank
CRISIL 2 month CD Index	9	INE261F16843	National Bank for Agriculture & Rural Development
CRISIL 2 month CD Index	10	INE160A16QO9	Punjab National Bank
CRISIL 3 month CD Index	1	INE238AD6AD1	Axis Bank Ltd.
CRISIL 3 month CD Index	2	INE028A16HD0	Bank of Baroda
CRISIL 3 month CD Index	3	INE476A16ZX1	Canara Bank
CRISIL 3 month CD Index	4	INE514E16CH3	Export Import Bank Of India
CRISIL 3 month CD Index	5	INE040A16GC9	HDFC Bank Ltd.
CRISIL 3 month CD Index	6	INE092T16XV5	IDFC First Bank Ltd.
CRISIL 3 month CD Index	7	INE261F16868	National Bank for Agriculture & Rural Development
CRISIL 3 month CD Index	8	INE608A16RL1	Punjab & Sind Bank
CRISIL 3 month CD Index	9	INE160A16QQ4	Punjab National Bank
CRISIL 3 month CD Index	10	INE692A16IH2	Union Bank Of India
CRISIL 6 Month CD Index	1	INE063P16AF5	Equitas Small Finance Bank Ltd.
CRISIL 6 Month CD Index	2	INE238AD6876	Axis Bank Ltd.
CRISIL 6 Month CD Index	3	INE028A16GV4	Bank of Baroda
CRISIL 6 Month CD Index	4	INE040A16FD9	HDFC Bank Ltd.
CRISIL 6 Month CD Index	5	INE090AD6162	ICICI Bank Ltd.
CRISIL 6 Month CD Index	6	INE237A168X4	Kotak Mahindra Bank Ltd.
CRISIL 6 Month CD Index	7	INE261F16884	National Bank for Agriculture & Rural Development
CRISIL 6 Month CD Index	8	INE160A16PJ1	Punjab National Bank

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 6 Month CD Index	9	INE07PX16426	Sbm Bank (India) Ltd.
CRISIL 6 Month CD Index	10	INE556F16AS2	Small Industries Development Bank Of India
CRISIL 1 Year CD Index	1	INE063P16AQ2	Equitas Small Finance Bank Ltd.
CRISIL 1 Year CD Index	2	INE084A16CY0	Bank Of India
CRISIL 1 Year CD Index	3	INE476A16ZW3	Canara Bank
CRISIL 1 Year CD Index	4	INE514E16CI1	Export Import Bank Of India
CRISIL 1 Year CD Index	5	INE040A16GA3	HDFC Bank Ltd.
CRISIL 1 Year CD Index	6	INE090AD6204	ICICI Bank Ltd.
CRISIL 1 Year CD Index	7	INE562A16NQ8	Indian Bank
CRISIL 1 Year CD Index	8	INE095A16X69	IndusInd Bank Ltd.
CRISIL 1 Year CD Index	9	INE237A168Y2	Kotak Mahindra Bank Ltd.
CRISIL 1 Year CD Index	10	INE160A16QS0	Punjab National Bank
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	INE949L16CF0	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	4	INE949L16CG8	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	5	INE949L16CH6	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.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	10	INE238AD6645	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	11	INE238AD6652	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	12	INE238AD6694	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	13	INE238AD6702	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	14	INE238AD6819	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	15	INE238AD6827	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	16	INE238AD6AC3	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	17	INE238AD6AD1	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	INE028A16FL7	Bank of Baroda
CRISIL Up to 91-Day CD Index	21	INE028A16GG5	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	INE028A16HD0	Bank of Baroda
CRISIL Up to 91-Day CD Index	27	INE084A16CJ1	Bank Of India
CRISIL Up to 91-Day CD Index	28	INE084A16CL7	Bank Of India
CRISIL Up to 91-Day CD Index	29	INE084A16CN3	Bank Of India
CRISIL Up to 91-Day CD Index	30	INE084A16CR4	Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	31	INE084A16CX2	Bank Of India
CRISIL Up to 91-Day CD Index	32	INE457A16ML4	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	33	INE457A16MO8	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	34	INE457A16MS9	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	35	INE457A16MT7	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	36	INE476A16XI7	Canara Bank
CRISIL Up to 91-Day CD Index	37	INE476A16XJ5	Canara Bank
CRISIL Up to 91-Day CD Index	38	INE476A16XK3	Canara Bank
CRISIL Up to 91-Day CD Index	39	INE476A16YH7	Canara Bank
CRISIL Up to 91-Day CD Index	40	INE476A16YV8	Canara Bank
CRISIL Up to 91-Day CD Index	41	INE476A16YZ9	Canara Bank
CRISIL Up to 91-Day CD Index	42	INE476A16ZK8	Canara Bank
CRISIL Up to 91-Day CD Index	43	INE476A16ZM4	Canara Bank
CRISIL Up to 91-Day CD Index	44	INE476A16ZN2	Canara Bank
CRISIL Up to 91-Day CD Index	45	INE476A16ZX1	Canara Bank
CRISIL Up to 91-Day CD Index	46	INE01GA16228	DBS Bank India Ltd.
CRISIL Up to 91-Day CD Index	47	INE01GA16236	DBS Bank India Ltd.
CRISIL Up to 91-Day CD Index	48	INE514E16CH3	Export Import Bank Of India
CRISIL Up to 91-Day CD Index	49	INE171A16LP4	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	50	INE171A16LQ2	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	51	INE171A16LS8	Federal Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	52	INE171A16LT6	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	53	INE171A16LY6	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	54	INE171A16LZ3	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	55	INE171A16MQ0	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	56	INE040A16EL5	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	57	INE040A16EM3	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	58	INE040A16EN1	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	59	INE040A16EP6	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	60	INE040A16EU6	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	61	INE040A16FP3	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	62	INE040A16FS7	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	63	INE040A16FV1	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	64	INE040A16GB1	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	65	INE040A16GC9	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	66	INE090AD6113	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	67	INE090AD6121	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	68	INE090AD6139	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	69	INE090AD6147	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	70	INE090AD6196	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	71	INE008A16V59	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	72	INE008A16V75	IDBI Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	73	INE008A16W74	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	74	INE008A16X24	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	75	INE008A16X32	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	76	INE092T16WA1	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	77	INE092T16WD5	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	78	INE092T16WE3	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	79	INE092T16WM6	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	80	INE092T16XI2	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	81	INE092T16XJ0	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	82	INE092T16XK8	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	83	INE092T16XR3	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	84	INE092T16XV5	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	85	INE562A16MR8	Indian Bank
CRISIL Up to 91-Day CD Index	86	INE562A16NC8	Indian Bank
CRISIL Up to 91-Day CD Index	87	INE562A16NL9	Indian Bank
CRISIL Up to 91-Day CD Index	88	INE562A16NN5	Indian Bank
CRISIL Up to 91-Day CD Index	89	INE562A16NO3	Indian Bank
CRISIL Up to 91-Day CD Index	90	INE562A16NS4	Indian Bank
CRISIL Up to 91-Day CD Index	91	INE562A16NT2	Indian Bank
CRISIL Up to 91-Day CD Index	92	INE095A16V12	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	93	INE095A16V46	IndusInd Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	94	INE095A16V79	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	95	INE095A16V87	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	96	INE095A16W03	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	97	INE095A16W11	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	98	INE095A16W29	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	99	INE237A160W3	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	100	INE237A162W9	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	101	INE237A163W7	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	102	INE237A164V7	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	103	INE237A165V4	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	104	INE237A166V2	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	105	INE237A166W0	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	106	INE237A166Y6	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	107	INE237A167W8	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	108	INE237A168V8	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	109	INE237A168W6	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	110	INE261F16769	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	111	INE261F16777	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	112	INE261F16785	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	113	INE261F16793	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	114	INE261F16801	National Bank for Agriculture & Rural Development

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	115	INE261F16819	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	116	INE261F16835	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	117	INE261F16843	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	118	INE261F16850	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	119	INE261F16868	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	120	INE160A16OH8	Punjab National Bank
CRISIL Up to 91-Day CD Index	121	INE160A16OI6	Punjab National Bank
CRISIL Up to 91-Day CD Index	122	INE160A16OL0	Punjab National Bank
CRISIL Up to 91-Day CD Index	123	INE160A16OM8	Punjab National Bank
CRISIL Up to 91-Day CD Index	124	INE160A16PK9	Punjab National Bank
CRISIL Up to 91-Day CD Index	125	INE160A16QH3	Punjab National Bank
CRISIL Up to 91-Day CD Index	126	INE160A16QI1	Punjab National Bank
CRISIL Up to 91-Day CD Index	127	INE160A16QK7	Punjab National Bank
CRISIL Up to 91-Day CD Index	128	INE160A16QO9	Punjab National Bank
CRISIL Up to 91-Day CD Index	129	INE160A16QP6	Punjab National Bank
CRISIL Up to 91-Day CD Index	130	INE160A16QQ4	Punjab National Bank
CRISIL Up to 91-Day CD Index	131	INE556F16AP8	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	132	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	133	INE556F16AR4	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	134	INE062A16564	State Bank of India
CRISIL Up to 91-Day CD Index	135	INE062A16572	State Bank of India



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	136	INE692A16GQ7	Union Bank Of India
CRISIL Up to 91-Day CD Index	137	INE692A16GR5	Union Bank Of India
CRISIL Up to 91-Day CD Index	138	INE692A16GS3	Union Bank Of India
CRISIL Up to 91-Day CD Index	139	INE692A16GY1	Union Bank Of India
CRISIL Up to 91-Day CD Index	140	INE692A16GZ8	Union Bank Of India
CRISIL Up to 91-Day CD Index	141	INE692A16IB5	Union Bank Of India
CRISIL Up to 91-Day CD Index	142	INE692A16IE9	Union Bank Of India
CRISIL Up to 91-Day CD Index	143	INE692A16IG4	Union Bank Of India
CRISIL Up to 91-Day CD Index	144	INE692A16IH2	Union Bank Of India
CRISIL 1 Month CP Index	1	INE128M14AA9	L&T Metro Rail (Hyderabad) Ltd.
CRISIL 1 Month CP Index	2	INE018A14LG1	Larsen & Toubro Ltd.
CRISIL 1 Month CP Index	3	INE725H14CK7	Tata Projects Ltd.
CRISIL 1 Month CP Index	4	INE047A14AB4	Grasim Industries Ltd.
CRISIL 1 Month CP Index	5	INE118D14878	Nuvoco Vistas Corporation Ltd.
CRISIL 1 Month CP Index	6	INE481G14EX8	Ultratech Cement Ltd.
CRISIL 1 Month CP Index	7	INE860H144F9	Aditya Birla Finance Ltd.
CRISIL 1 Month CP Index	8	INE514E14SA9	Export Import Bank Of India
CRISIL 1 Month CP Index	9	INE498L14CV0	L&T Finance Ltd.
CRISIL 1 Month CP Index	10	INE289B14IY5	Gic Housing Finance Ltd.
CRISIL 1 Month CP Index	11	INE071G14GC6	ICICI Home Finance Co. Ltd.
CRISIL 1 Month CP Index	12	INE432R14295	Shriram Housing Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 1 Month CP Index	13	INE002A14KX2	Reliance Industries Ltd.
CRISIL 1 Month CP Index	14	INE089C14DK7	Sterlite Technologies Ltd.
CRISIL 1 Month CP Index	15	INE517B14974	Tata Teleservices (Maharashtra) Ltd.
CRISIL 1 Month CP Index	16	INE037E14A00	Tata Teleservices Ltd.
CRISIL 2 Month CP Index	1	INE438A14JR2	Apollo Tyres Ltd.
CRISIL 2 Month CP Index	2	INE482A14DD3	Ceat Ltd.
CRISIL 2 Month CP Index	3	INE842C14081	Minda Corporation Ltd.
CRISIL 2 Month CP Index	4	INE0BY014342	Jubilant Ingrevia Ltd.
CRISIL 2 Month CP Index	5	INE343H14188	Solar Industries India Ltd.
CRISIL 2 Month CP Index	6	INE647A14AQ9	SRF Ltd.
CRISIL 2 Month CP Index	7	INE09OL14GF7	Birla Group Holdings Pvt. Ltd.
CRISIL 2 Month CP Index	8	INE530B14CO6	IIFL Finance Ltd.
CRISIL 2 Month CP Index	9	INE511C14XW3	Poonawalla Fincorp Ltd.
CRISIL 2 Month CP Index	10	INE0FDU14022	Brookfield India Real Estate Trust REIT
CRISIL 2 Month CP Index	11	INE582L14HX6	Tata Housing Development Co. Ltd.
CRISIL 2 Month CP Index	12	INE371K14CR9	Tata Realty & Infrastructure Ltd.
CRISIL 2 Month CP Index	13	INE397D14498	Bharti Airtel Ltd.
CRISIL 2 Month CP Index	14	INE403D14528	Bharti Telecom Ltd.
CRISIL 2 Month CP Index	15	INE110L14SR5	Reliance Jio Infocomm Ltd.
CRISIL 3 Month CP Index	1	INE389H14KR0	KEC International Ltd.
CRISIL 3 Month CP Index	2	INE508G14GN4	Time Technoplast Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 3 Month CP Index	3	INE442H14436	Ashoka Buildcon Ltd.
CRISIL 3 Month CP Index	4	INE128M14AD3	L&T Metro Rail (Hyderabad) Ltd.
CRISIL 3 Month CP Index	5	INE233A14X72	Godrej Industries Ltd.
CRISIL 3 Month CP Index	6	INE511C14XX1	Poonawalla Fincorp Ltd.
CRISIL 3 Month CP Index	7	INE212K14AJ6	Sbicap Securities Ltd.
CRISIL 3 Month CP Index	8	INE556F14KV0	Small Industries Development Bank Of India
CRISIL 3 Month CP Index	9	INE377Y14AZ4	Bajaj Housing Finance Ltd.
CRISIL 3 Month CP Index	10	INE477A14DK8	CanFin Homes Ltd.
CRISIL 3 Month CP Index	11	INE033L14NA6	Tata Capital Housing Finance Ltd.
CRISIL 3 Month CP Index	12	INE484J14WH1	Godrej Properties Ltd.
CRISIL 3 Month CP Index	13	INE685A14112	Torrent Pharmaceuticals Ltd.
CRISIL 6 Month CP Index	1	INE508G14HA9	Time Technoplast Ltd.
CRISIL 6 Month CP Index	2	INE725H14CN1	Tata Projects Ltd.
CRISIL 6 Month CP Index	3	INE704I14JJ7	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL 6 Month CP Index	4	INE530B14CP3	IIFL Finance Ltd.
CRISIL 6 Month CP Index	5	INE321N14281	Incred Financial Services 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	INE884B14606	Kirloskar Ferrous Industries Ltd.
CRISIL 6 Month CP Index	12	INE0CCU14054	Mindspace Business Parks Reit
CRISIL 6 Month CP Index	13	INE563J14CM4	Astec Lifesciences Ltd.
CRISIL 1 Year CP Index	1	INE508G14HB7	Time Technoplast Ltd.
CRISIL 1 Year CP Index	2	INE02KN14408	Godrej Finance Ltd.
CRISIL 1 Year CP Index	3	INE144H14HG8	Deutsche Investments India Pvt. Ltd.
CRISIL 1 Year CP Index	4	INE966A14025	Dolat Algotech Ltd.
CRISIL 1 Year CP Index	5	INE140A145E8	Piramal Enterprises Ltd.
CRISIL 1 Year CP Index	6	INE02JD14575	Godrej Housing Finance Ltd.
CRISIL 1 Year CP Index	7	INE800X14291	Hero Housing Finance Ltd.
CRISIL 1 Year CP Index	8	INE115A14FE2	LIC Housing Finance Ltd.
CRISIL 1 Year CP Index	9	INE0KXY14030	Highways Infrastructure Trust
CRISIL 1 Year CP Index	10	INE517B14AB4	Tata Teleservices (Maharashtra) Ltd.
CRISIL 1 Year CP Index	11	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	INE466L14DI2	360 One Wam Ltd.
CRISIL Up to 91-Day CP Index	3	INE742F14RC1	Adani Ports & Special Economic Zone Ltd.
CRISIL Up to 91-Day CP Index	4	INE860H142E6	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	5	INE860H143M7	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	6	INE860H143N5	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	7	INE860H144F9	Aditya Birla Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	8	INE860H144K9	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	9	INE860H144M5	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	10	INE831R14EH4	Aditya Birla Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	11	INE831R14EL6	Aditya Birla Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	12	INE055A14KA8	Aditya Birla Real Estate Ltd.
CRISIL Up to 91-Day CP Index	13	INE901L14BB7	Alembic Pharmaceuticals Ltd.
CRISIL Up to 91-Day CP Index	14	INE438A14JP6	Apollo Tyres Ltd.
CRISIL Up to 91-Day CP Index	15	INE438A14JR2	Apollo Tyres Ltd.
CRISIL Up to 91-Day CP Index	16	INE03W114633	Arka Fincap Ltd.
CRISIL Up to 91-Day CP Index	17	INE0AD514065	Aseem Infrastructure Finance Ltd.
CRISIL Up to 91-Day CP Index	18	INE110O14EG2	Axis Securities Ltd.
CRISIL Up to 91-Day CP Index	19	INE110O14EN8	Axis Securities Ltd.
CRISIL Up to 91-Day CP Index	20	INE110O14EP3	Axis Securities Ltd.
CRISIL Up to 91-Day CP Index	21	INE087M14BM0	Bahadur Chand Investments Pvt. Ltd.
CRISIL Up to 91-Day CP Index	22	INE296A14WV9	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	23	INE296A14XA1	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	24	INE296A14XM6	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	25	INE296A14ZF5	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	26	INE01C314AO6	Bajaj Financial Securities Ltd.
CRISIL Up to 91-Day CP Index	27	INE01C314AR9	Bajaj Financial Securities Ltd.
CRISIL Up to 91-Day CP Index	28	INE01C314AY5	Bajaj Financial Securities Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	29	INE377Y14A V3	Bajaj Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	30	INE377Y14A Z4	Bajaj Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	31	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	32	INE704I14IG 5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	33	INE704I14IH3	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	34	INE704I14JF 5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	35	INE397D1449 8	Bharti Airtel Ltd.
CRISIL Up to 91-Day CP Index	36	INE403D1452 8	Bharti Telecom Ltd.
CRISIL Up to 91-Day CP Index	37	INE0FDU140 22	Brookfield India Real Estate Trust REIT
CRISIL Up to 91-Day CP Index	38	INE477A14D G6	CanFin Homes Ltd.
CRISIL Up to 91-Day CP Index	39	INE482A14D A9	Ceat Ltd.
CRISIL Up to 91-Day CP Index	40	INE486A14F F4	Cesc Ltd.
CRISIL Up to 91-Day CP Index	41	INE121A14W V9	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	42	INE121A14W W7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	43	INE121A14W X5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	44	INE144H14G N6	Deutsche Investments India Pvt. Ltd.
CRISIL Up to 91-Day CP Index	45	INE04101403 1	Embassy Office Parks Reit
CRISIL Up to 91-Day CP Index	46	INE255A1465 0	Essel Propack Ltd.
CRISIL Up to 91-Day CP Index	47	INE514E14R M6	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	48	INE514E14R Y1	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	49	INE514E14S A9	Export Import Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	50	INE514E14SK8	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	51	INE514E14SM4	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	52	INE289B14IY5	Gic Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	53	INE289B14JD7	Gic Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	54	INE982D14BA6	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL Up to 91-Day CP Index	55	INE850D14SV5	Godrej Agrovet Ltd.
CRISIL Up to 91-Day CP Index	56	INE850D14SX1	Godrej Agrovet Ltd.
CRISIL Up to 91-Day CP Index	57	INE102D14AH8	Godrej Consumer Products Ltd.
CRISIL Up to 91-Day CP Index	58	INE102D14AJ4	Godrej Consumer Products Ltd.
CRISIL Up to 91-Day CP Index	59	INE02KN14366	Godrej Finance Ltd.
CRISIL Up to 91-Day CP Index	60	INE02JD14401	Godrej Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	61	INE02JD14500	Godrej Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	62	INE233A14T86	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	63	INE233A14U18	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	64	INE233A14V17	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	65	INE233A14V74	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	66	INE233A14X72	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	67	INE484J14VR2	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	68	INE484J14WD0	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	69	INE484J14WH1	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	70	INE047A14AA6	Grasim Industries Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	71	INE047A14A B4	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	72	INE047A14A C2	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	73	INE700G14IK 9	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	74	INE700G14M A2	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	75	INE700G14M D6	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	76	INE700G14M G9	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	77	INE700G14M H7	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	78	INE700G14M N5	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	79	INE700G14M U0	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	80	INE957N14IE 4	Hero Fincorp Ltd.
CRISIL Up to 91-Day CP Index	81	INE957N14I W6	Hero Fincorp Ltd.
CRISIL Up to 91-Day CP Index	82	INE146O14B Y5	Hinduja Leyland Finance Ltd.
CRISIL Up to 91-Day CP Index	83	INE267A1470 5	Hindustan Zinc Ltd.
CRISIL Up to 91-Day CP Index	84	INE267A1472 1	Hindustan Zinc Ltd.
CRISIL Up to 91-Day CP Index	85	INE071G14F Z9	ICICI Home Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	86	INE071G14G C6	ICICI Home Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	87	INE763G14S K6	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	88	INE763G14S N0	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	89	INE763G14T E7	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	90	INE763G14U C9	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	91	INE763G14V B9	ICICI Securities Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	92	INE763G14V M6	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	93	INE763G14V W5	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	94	INE763G14V Y1	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	95	INE763G14W E1	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	96	INE763G14W F8	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	97	INE763G14W L6	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	98	INE849D14H T4	ICICI Securities Primary Dealership Ltd.
CRISIL Up to 91-Day CP Index	99	INE02FN142 42	IGH Holdings Pvt. Ltd.
CRISIL Up to 91-Day CP Index	100	INE02FN143 58	IGH Holdings Pvt. Ltd.
CRISIL Up to 91-Day CP Index	101	INE530B14CI 8	IIFL Finance Ltd.
CRISIL Up to 91-Day CP Index	102	INE530B14C K4	IIFL Finance Ltd.
CRISIL Up to 91-Day CP Index	103	INE530B14C O6	IIFL Finance Ltd.
CRISIL Up to 91-Day CP Index	104	INE477L14FP 9	IIFL Home Finance Ltd.
CRISIL Up to 91-Day CP Index	105	INE053F1423 7	Indian Railway Finance Corporation Ltd.
CRISIL Up to 91-Day CP Index	106	INE879F14IR 8	Infina Finance Pvt. Ltd.
CRISIL Up to 91-Day CP Index	107	INE879F14JC 8	Infina Finance Pvt. Ltd.
CRISIL Up to 91-Day CP Index	108	INE012I14PZ 8	JM Financial Services Ltd.
CRISIL Up to 91-Day CP Index	109	INE012I14RB 5	JM Financial Services Ltd.
CRISIL Up to 91-Day CP Index	110	INE012I14RD 1	JM Financial Services Ltd.
CRISIL Up to 91-Day CP Index	111	INE0BY0143 34	Jubilant Ingrevia Ltd.
CRISIL Up to 91-Day CP Index	112	INE0BY0143 42	Jubilant Ingrevia Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	113	INE824H14N U4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	114	INE824H14O M9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	115	INE824H14Q A9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	116	INE824H14Q O0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	117	INE824H14Q P7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	118	INE824H14Q W3	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	119	INE824H14Q Z6	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	120	INE0DZE141 49	Kisetsu Saison Finance (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	121	INE028E14O D3	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	122	INE028E14O O0	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	123	INE028E14PI 9	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	124	INE028E14PJ 7	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	125	INE028E14P L3	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	126	INE028E14P M1	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	127	INE028E14P Q2	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	128	INE028E14P X8	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	129	INE028E14P Y6	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	130	INE498L14A Y8	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	131	INE498L14B D0	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	132	INE498L14C T4	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	133	INE498L14C V0	L&T Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	134	INE498L14DA2	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	135	INE128M14985	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	136	INE128M14993	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	137	INE128M14AB7	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	138	INE128M14AD3	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	139	INE018A14KY6	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	140	INE018A14LF3	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	141	INE018A14LG1	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	142	INE018A14LH9	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	143	INE774D14ST1	Mahindra & Mahindra Financial Services Ltd.
CRISIL Up to 91-Day CP Index	144	INE774D14SV7	Mahindra & Mahindra Financial Services Ltd.
CRISIL Up to 91-Day CP Index	145	INE774D14SW5	Mahindra & Mahindra Financial Services Ltd.
CRISIL Up to 91-Day CP Index	146	INE338I14HF6	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	147	INE338I14IP3	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	148	INE338I14IT5	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	149	INE338I14IV1	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	150	INE338I14IY5	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	151	INE414G14TC1	Muthoot Finance Ltd.
CRISIL Up to 91-Day CP Index	152	INE414G14TH0	Muthoot Finance Ltd.
CRISIL Up to 91-Day CP Index	153	INE261F14MK6	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	154	INE261F14MN0	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	155	INE261F14MO8	National Bank for Agriculture & Rural Development

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	156	INE261F14M P5	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	157	INE870H14T Q2	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	158	INE870H14T X8	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	159	INE870H14U C0	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	160	INE0NDH140 23	Nexus Select Trust
CRISIL Up to 91-Day CP Index	161	INE05C61447 7	Nlc Tamil Nadu Power Ltd.
CRISIL Up to 91-Day CP Index	162	INE733E14B Q7	NTPC
CRISIL Up to 91-Day CP Index	163	INE733E14B R5	NTPC
CRISIL Up to 91-Day CP Index	164	INE733E14B S3	NTPC
CRISIL Up to 91-Day CP Index	165	INE118D1487 8	Nuvoco Vistas Corporation Ltd.
CRISIL Up to 91-Day CP Index	166	INE116F1417 4	Panatone Finvest Ltd.
CRISIL Up to 91-Day CP Index	167	INE116F1418 2	Panatone Finvest Ltd.
CRISIL Up to 91-Day CP Index	168	INE516Y14E Z9	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	169	INE516Y14G V3	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	170	INE516Y14G Y7	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	171	INE516Y14H B3	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	172	INE516Y14H E7	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	173	INE516Y14H F4	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	174	INE140A143 P9	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	175	INE140A144 C5	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	176	INE140A144I 2	Piramal Enterprises Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	177	INE140A144W3	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	178	INE140A145B4	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	179	INE140A145D0	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	180	INE572E14JO7	PNB Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	181	INE572E14JP4	PNB Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	182	INE511C14XM4	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	183	INE511C14XN2	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	184	INE511C14XR3	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	185	INE511C14XS1	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	186	INE511C14XU7	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	187	INE511C14XW3	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	188	INE511C14XX1	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	189	INE891D14ZL5	Redington (India) Ltd.
CRISIL Up to 91-Day CP Index	190	INE002A14KW4	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	191	INE002A14KX2	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	192	INE110L14SQ7	Reliance Jio Infocomm Ltd.
CRISIL Up to 91-Day CP Index	193	INE110L14SR5	Reliance Jio Infocomm Ltd.
CRISIL Up to 91-Day CP Index	194	INE110L14SS3	Reliance Jio Infocomm Ltd.
CRISIL Up to 91-Day CP Index	195	INE929O14CQ8	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	196	INE929O14CT2	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	197	INE929O14CV8	Reliance Retail Ventures Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	198	INE929O14CX4	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	199	INE212K14981	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	200	INE212K14999	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	201	INE212K14AB3	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	202	INE212K14AH0	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	203	INE212K14AJ6	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	204	INE211H14773	Sharekhan Ltd.
CRISIL Up to 91-Day CP Index	205	INE211H14930	Sharekhan Ltd.
CRISIL Up to 91-Day CP Index	206	INE721A14DV6	Shriram Finance Ltd.
CRISIL Up to 91-Day CP Index	207	INE721A14DW4	Shriram Finance Ltd.
CRISIL Up to 91-Day CP Index	208	INE432R14287	Shriram Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	209	INE432R14295	Shriram Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	210	INE941D14626	Sikka Ports & Terminals Ltd.
CRISIL Up to 91-Day CP Index	211	INE556F14KG1	Small Industries Development Bank Of India
CRISIL Up to 91-Day CP Index	212	INE556F14KS6	Small Industries Development Bank Of India
CRISIL Up to 91-Day CP Index	213	INE556F14KV0	Small Industries Development Bank Of India
CRISIL Up to 91-Day CP Index	214	INE535H14JC2	SMFG India Credit Co. Ltd.
CRISIL Up to 91-Day CP Index	215	INE403G14SB8	Standard Chartered Capital Ltd.
CRISIL Up to 91-Day CP Index	216	INE403G14SF9	Standard Chartered Capital Ltd.
CRISIL Up to 91-Day CP Index	217	INE472H14417	Standard Chartered Securities (India) Ltd.
CRISIL Up to 91-Day CP Index	218	INE660A14XW2	Sundaram Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	219	INE033L14MX0	Tata Capital Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	220	INE976I14PA7	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	221	INE976I14PF6	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	222	INE976I14PG4	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	223	INE976I14PH2	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	224	INE151A14123	Tata Communications Ltd.
CRISIL Up to 91-Day CP Index	225	INE192A14739	Tata Consumer Products Ltd.
CRISIL Up to 91-Day CP Index	226	INE582L14HU2	Tata Housing Development Co. Ltd.
CRISIL Up to 91-Day CP Index	227	INE582L14HX6	Tata Housing Development Co. Ltd.
CRISIL Up to 91-Day CP Index	228	INE477S14CT3	Tata Motors Finance Ltd.
CRISIL Up to 91-Day CP Index	229	INE477S14CU1	Tata Motors Finance Ltd.
CRISIL Up to 91-Day CP Index	230	INE155A14TE9	Tata Motors Ltd.
CRISIL Up to 91-Day CP Index	231	INE245A14JT7	Tata Power Co. Ltd.
CRISIL Up to 91-Day CP Index	232	INE607M14BN3	Tata Power Renewable Energy Ltd.
CRISIL Up to 91-Day CP Index	233	INE725H14CJ9	Tata Projects Ltd.
CRISIL Up to 91-Day CP Index	234	INE725H14CK7	Tata Projects Ltd.
CRISIL Up to 91-Day CP Index	235	INE371K14CR9	Tata Realty & Infrastructure Ltd.
CRISIL Up to 91-Day CP Index	236	INE081A14FG1	Tata Steel Ltd.
CRISIL Up to 91-Day CP Index	237	INE081A14FH9	Tata Steel Ltd.
CRISIL Up to 91-Day CP Index	238	INE729N14IH0	TVS Credit Services Ltd.
CRISIL Up to 91-Day CP Index	239	INE481G14ET6	Ultratech Cement Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	240	INE481G14E U4	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	241	INE481G14E V2	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	242	INE481G14E X8	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	243	INE481G14E Z3	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	244	INE628A14H Y8	UPL Ltd.
CRISIL 10 Year SDL Index	1	IN102024062 9	Andhra Pradesh
CRISIL 10 Year SDL Index	2	IN122024013 0	Assam
CRISIL 10 Year SDL Index	3	IN162024006 0	Haryana
CRISIL 10 Year SDL Index	4	IN172024011 9	Himachal Pradesh
CRISIL 10 Year SDL Index	5	IN192024006 7	Karnataka
CRISIL 10 Year SDL Index	6	IN222024018 7	Maharashtra
CRISIL 10 Year SDL Index	7	IN262024002 7	Nagaland
CRISIL 10 Year SDL Index	8	IN282024024 9	Punjab
CRISIL 10 Year SDL Index	9	IN292024038 8	Rajasthan
CRISIL 10 Year SDL Index	10	IN312024046 7	Tamil Nadu
CRISIL 10 Year SDL Index	11	IN332023028 4	Uttar Pradesh
CRISIL 10 Year SDL Index	12	IN362023007 5	Uttarakhand
CRISIL Broad Based Gilt Index	1	IN002001008 1	Central Government
CRISIL Broad Based Gilt Index	2	IN002002010 6	Central Government
CRISIL Broad Based Gilt Index	3	IN002002024 7	Central Government
CRISIL Broad Based Gilt Index	4	IN002003002 2	Central Government



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	5	IN002003007 1	Central Government
CRISIL Broad Based Gilt Index	6	IN002004003 9	Central Government
CRISIL Broad Based Gilt Index	7	IN002005001 2	Central Government
CRISIL Broad Based Gilt Index	8	IN002006004 5	Central Government
CRISIL Broad Based Gilt Index	9	IN002006007 8	Central Government
CRISIL Broad Based Gilt Index	10	IN002006008 6	Central Government
CRISIL Broad Based Gilt Index	11	IN002007003 6	Central Government
CRISIL Broad Based Gilt Index	12	IN002007004 4	Central Government
CRISIL Broad Based Gilt Index	13	IN002007006 9	Central Government
CRISIL Broad Based Gilt Index	14	IN002008005 0	Central Government
CRISIL Broad Based Gilt Index	15	IN002010003 1	Central Government
CRISIL Broad Based Gilt Index	16	IN002011005 5	Central Government
CRISIL Broad Based Gilt Index	17	IN002011006 3	Central Government
CRISIL Broad Based Gilt Index	18	IN002012003 9	Central Government
CRISIL Broad Based Gilt Index	19	IN002012004 7	Central Government
CRISIL Broad Based Gilt Index	20	IN002012006 2	Central Government
CRISIL Broad Based Gilt Index	21	IN002013005 3	Central Government
CRISIL Broad Based Gilt Index	22	IN002013007 9	Central Government
CRISIL Broad Based Gilt Index	23	IN002014001 1	Central Government
CRISIL Broad Based Gilt Index	24	IN002014005 2	Central Government
CRISIL Broad Based Gilt Index	25	IN002014006 0	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	26	IN0020140078	Central Government
CRISIL Broad Based Gilt Index	27	IN0020150028	Central Government
CRISIL Broad Based Gilt Index	28	IN0020150036	Central Government
CRISIL Broad Based Gilt Index	29	IN0020150044	Central Government
CRISIL Broad Based Gilt Index	30	IN0020150051	Central Government
CRISIL Broad Based Gilt Index	31	IN0020150069	Central Government
CRISIL Broad Based Gilt Index	32	IN0020150077	Central Government
CRISIL Broad Based Gilt Index	33	IN0020150093	Central Government
CRISIL Broad Based Gilt Index	34	IN0020160019	Central Government
CRISIL Broad Based Gilt Index	35	IN0020160035	Central Government
CRISIL Broad Based Gilt Index	36	IN0020160068	Central Government
CRISIL Broad Based Gilt Index	37	IN0020160092	Central Government
CRISIL Broad Based Gilt Index	38	IN0020160100	Central Government
CRISIL Broad Based Gilt Index	39	IN0020160118	Central Government
CRISIL Broad Based Gilt Index	40	IN0020170026	Central Government
CRISIL Broad Based Gilt Index	41	IN0020170042	Central Government
CRISIL Broad Based Gilt Index	42	IN0020170174	Central Government
CRISIL Broad Based Gilt Index	43	IN0020180454	Central Government
CRISIL Broad Based Gilt Index	44	IN0020190016	Central Government
CRISIL Broad Based Gilt Index	45	IN0020190024	Central Government
CRISIL Broad Based Gilt Index	46	IN0020190032	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	47	IN0020190040	Central Government
CRISIL Broad Based Gilt Index	48	IN0020190057	Central Government
CRISIL Broad Based Gilt Index	49	IN0020190065	Central Government
CRISIL Broad Based Gilt Index	50	IN0020190362	Central Government
CRISIL Broad Based Gilt Index	51	IN0020200039	Central Government
CRISIL Broad Based Gilt Index	52	IN0020200054	Central Government
CRISIL Broad Based Gilt Index	53	IN0020200070	Central Government
CRISIL Broad Based Gilt Index	54	IN0020200096	Central Government
CRISIL Broad Based Gilt Index	55	IN0020200112	Central Government
CRISIL Broad Based Gilt Index	56	IN0020200153	Central Government
CRISIL Broad Based Gilt Index	57	IN0020200187	Central Government
CRISIL Broad Based Gilt Index	58	IN0020200245	Central Government
CRISIL Broad Based Gilt Index	59	IN0020200252	Central Government
CRISIL Broad Based Gilt Index	60	IN0020200278	Central Government
CRISIL Broad Based Gilt Index	61	IN0020200294	Central Government
CRISIL Broad Based Gilt Index	62	IN0020200401	Central Government
CRISIL Broad Based Gilt Index	63	IN0020210012	Central Government
CRISIL Broad Based Gilt Index	64	IN0020210020	Central Government
CRISIL Broad Based Gilt Index	65	IN0020210095	Central Government
CRISIL Broad Based Gilt Index	66	IN0020210152	Central Government
CRISIL Broad Based Gilt Index	67	IN0020210186	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	68	IN0020210194	Central Government
CRISIL Broad Based Gilt Index	69	IN0020210202	Central Government
CRISIL Broad Based Gilt Index	70	IN0020210244	Central Government
CRISIL Broad Based Gilt Index	71	IN0020220011	Central Government
CRISIL Broad Based Gilt Index	72	IN0020220029	Central Government
CRISIL Broad Based Gilt Index	73	IN0020220037	Central Government
CRISIL Broad Based Gilt Index	74	IN0020220060	Central Government
CRISIL Broad Based Gilt Index	75	IN0020220086	Central Government
CRISIL Broad Based Gilt Index	76	IN0020220094	Central Government
CRISIL Broad Based Gilt Index	77	IN0020220102	Central Government
CRISIL Broad Based Gilt Index	78	IN0020220151	Central Government
CRISIL Broad Based Gilt Index	79	IN0020230010	Central Government
CRISIL Broad Based Gilt Index	80	IN0020230028	Central Government
CRISIL Broad Based Gilt Index	81	IN0020230036	Central Government
CRISIL Broad Based Gilt Index	82	IN0020230044	Central Government
CRISIL Broad Based Gilt Index	83	IN0020230051	Central Government
CRISIL Broad Based Gilt Index	84	IN0020230077	Central Government
CRISIL Broad Based Gilt Index	85	IN0020230085	Central Government
CRISIL Broad Based Gilt Index	86	IN0020230101	Central Government
CRISIL Broad Based Gilt Index	87	IN0020230119	Central Government
CRISIL Broad Based Gilt Index	88	IN0020230127	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	89	IN0020230135	Central Government
CRISIL Broad Based Gilt Index	90	IN0020240019	Central Government
CRISIL Broad Based Gilt Index	91	IN0020240027	Central Government
CRISIL Broad Based Gilt Index	92	IN0020240035	Central Government
CRISIL Broad Based Gilt Index	93	IN0020240043	Central Government
CRISIL Broad Based Gilt Index	94	IN0020240050	Central Government
CRISIL Broad Based Gilt Index	95	IN0020240076	Central Government
CRISIL Broad Based Gilt Index	96	IN0020240118	Central Government
CRISIL Broad Based Gilt Index	97	IN0020240126	Central Government
CRISIL Broad Based Gilt Index	98	IN0020240134	Central Government
CRISIL Broad Based Gilt Index	99	IN0020240142	Central Government
CRISIL Broad Based Gilt Index	100	IN0020240167	Central Government
CRISIL Broad Based Long Term Gilt Index	1	IN0020050012	Central Government
CRISIL Broad Based Long Term Gilt Index	2	IN0020060045	Central Government
CRISIL Broad Based Long Term Gilt Index	3	IN0020080050	Central Government
CRISIL Broad Based Long Term Gilt Index	4	IN0020100031	Central Government
CRISIL Broad Based Long Term Gilt Index	5	IN0020110063	Central Government
CRISIL Broad Based Long Term Gilt Index	6	IN0020120062	Central Government
CRISIL Broad Based Long Term Gilt Index	7	IN0020130079	Central Government
CRISIL Broad Based Long Term Gilt Index	8	IN0020140078	Central Government
CRISIL Broad Based Long Term Gilt Index	9	IN0020150044	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Long Term Gilt Index	10	IN0020150077	Central Government
CRISIL Broad Based Long Term Gilt Index	11	IN0020160068	Central Government
CRISIL Broad Based Long Term Gilt Index	12	IN0020160092	Central Government
CRISIL Broad Based Long Term Gilt Index	13	IN0020190024	Central Government
CRISIL Broad Based Long Term Gilt Index	14	IN0020190032	Central Government
CRISIL Broad Based Long Term Gilt Index	15	IN0020190040	Central Government
CRISIL Broad Based Long Term Gilt Index	16	IN0020190057	Central Government
CRISIL Broad Based Long Term Gilt Index	17	IN0020200039	Central Government
CRISIL Broad Based Long Term Gilt Index	18	IN0020200054	Central Government
CRISIL Broad Based Long Term Gilt Index	19	IN0020200187	Central Government
CRISIL Broad Based Long Term Gilt Index	20	IN0020200245	Central Government
CRISIL Broad Based Long Term Gilt Index	21	IN0020200252	Central Government
CRISIL Broad Based Long Term Gilt Index	22	IN0020200401	Central Government
CRISIL Broad Based Long Term Gilt Index	23	IN0020210020	Central Government
CRISIL Broad Based Long Term Gilt Index	24	IN0020210152	Central Government
CRISIL Broad Based Long Term Gilt Index	25	IN0020210194	Central Government
CRISIL Broad Based Long Term Gilt Index	26	IN0020210202	Central Government
CRISIL Broad Based Long Term Gilt Index	27	IN0020220029	Central Government
CRISIL Broad Based Long Term Gilt Index	28	IN0020220086	Central Government
CRISIL Broad Based Long Term Gilt Index	29	IN0020220094	Central Government
CRISIL Broad Based Long Term Gilt Index	30	IN0020220102	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Long Term Gilt Index	31	IN0020230044	Central Government
CRISIL Broad Based Long Term Gilt Index	32	IN0020230051	Central Government
CRISIL Broad Based Long Term Gilt Index	33	IN0020230077	Central Government
CRISIL Broad Based Long Term Gilt Index	34	IN0020230127	Central Government
CRISIL Broad Based Long Term Gilt Index	35	IN0020240027	Central Government
CRISIL Broad Based Long Term Gilt Index	36	IN0020240035	Central Government
CRISIL Broad Based Long Term Gilt Index	37	IN0020240118	Central Government
CRISIL Broad Based Long Term Gilt Index	38	IN0020240134	Central Government
CRISIL Broad Based Long Term Gilt Index	39	IN0020240142	Central Government
CRISIL Broad Based Medium Term Gilt Index	1	IN0020020106	Central Government
CRISIL Broad Based Medium Term Gilt Index	2	IN0020040039	Central Government
CRISIL Broad Based Medium Term Gilt Index	3	IN0020060086	Central Government
CRISIL Broad Based Medium Term Gilt Index	4	IN0020070044	Central Government
CRISIL Broad Based Medium Term Gilt Index	5	IN0020110055	Central Government
CRISIL Broad Based Medium Term Gilt Index	6	IN0020130053	Central Government
CRISIL Broad Based Medium Term Gilt Index	7	IN0020140052	Central Government
CRISIL Broad Based Medium Term Gilt Index	8	IN0020150028	Central Government
CRISIL Broad Based Medium Term Gilt Index	9	IN0020150051	Central Government
CRISIL Broad Based Medium Term Gilt Index	10	IN0020160019	Central Government
CRISIL Broad Based Medium Term Gilt Index	11	IN0020160100	Central Government
CRISIL Broad Based Medium Term Gilt Index	12	IN0020170042	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Medium Term Gilt Index	13	IN0020190065	Central Government
CRISIL Broad Based Medium Term Gilt Index	14	IN0020200070	Central Government
CRISIL Broad Based Medium Term Gilt Index	15	IN0020200096	Central Government
CRISIL Broad Based Medium Term Gilt Index	16	IN0020200153	Central Government
CRISIL Broad Based Medium Term Gilt Index	17	IN0020200294	Central Government
CRISIL Broad Based Medium Term Gilt Index	18	IN0020210095	Central Government
CRISIL Broad Based Medium Term Gilt Index	19	IN0020210244	Central Government
CRISIL Broad Based Medium Term Gilt Index	20	IN0020220060	Central Government
CRISIL Broad Based Medium Term Gilt Index	21	IN0020220151	Central Government
CRISIL Broad Based Medium Term Gilt Index	22	IN0020230036	Central Government
CRISIL Broad Based Medium Term Gilt Index	23	IN0020230085	Central Government
CRISIL Broad Based Medium Term Gilt Index	24	IN0020230135	Central Government
CRISIL Broad Based Medium Term Gilt Index	25	IN0020240019	Central Government
CRISIL Broad Based Medium Term Gilt Index	26	IN0020240076	Central Government
CRISIL Broad Based Medium Term Gilt Index	27	IN0020240126	Central Government
CRISIL Broad Based Short Term Gilt Index	1	IN0020010081	Central Government
CRISIL Broad Based Short Term Gilt Index	2	IN0020020247	Central Government
CRISIL Broad Based Short Term Gilt Index	3	IN0020030022	Central Government
CRISIL Broad Based Short Term Gilt Index	4	IN0020030071	Central Government
CRISIL Broad Based Short Term Gilt Index	5	IN0020060078	Central Government
CRISIL Broad Based Short Term Gilt Index	6	IN0020070036	Central Government



Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL Broad Based Short Term Gilt Index	11	IN0020140060	Central Government
CRISIL Broad Based Short Term Gilt Index	12	IN0020150036	Central Government
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
CRISIL Broad Based Short Term Gilt Index	16	IN0020160118	Central Government
CRISIL Broad Based Short Term Gilt Index	17	IN0020170026	Central Government
CRISIL Broad Based Short Term Gilt Index	18	IN0020170174	Central Government
CRISIL Broad Based Short Term Gilt Index	19	IN0020180454	Central Government
CRISIL Broad Based Short Term Gilt Index	20	IN0020190016	Central Government
CRISIL Broad Based Short Term Gilt Index	21	IN0020190362	Central Government
CRISIL Broad Based Short Term Gilt Index	22	IN0020200112	Central Government
CRISIL Broad Based Short Term Gilt Index	23	IN0020200278	Central Government
CRISIL Broad Based Short Term Gilt Index	24	IN0020210012	Central Government
CRISIL Broad Based Short Term Gilt Index	25	IN0020210186	Central Government
CRISIL Broad Based Short Term Gilt Index	26	IN0020220011	Central Government
CRISIL Broad Based Short Term Gilt Index	27	IN0020220037	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Short Term Gilt Index	28	IN0020230010	Central Government
CRISIL Broad Based Short Term Gilt Index	29	IN0020230028	Central Government
CRISIL Broad Based Short Term Gilt Index	30	IN0020230101	Central Government
CRISIL Broad Based Short Term Gilt Index	31	IN0020230119	Central Government
CRISIL Broad Based Short Term Gilt Index	32	IN0020240043	Central Government
CRISIL Broad Based Short Term Gilt Index	33	IN0020240050	Central Government
CRISIL Broad Based Short Term Gilt Index	34	IN0020240167	Central Government
CRISIL 10 Year Gilt Index	1	IN0020240126	Central Government
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE721A07RH9	Shriram Finance Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE414G07JI3	Muthoot Finance Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE121A07QP7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE484J08048	Godrej Properties Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE233A08113	Godrej Industries Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE420C07049	Paisalo Digital Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	INE539K07270	HDFC Credila Financial Services Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE403D08231	Bharti Telecom Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE849A08082	Trent Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE725H08212	Tata Projects Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE248U07FO2	360 One Prime Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12	INE530B07419	IIFL Finance Ltd.
CRISIL AA and AA+ Long Term Bond Index	1	INE658F08094	Kerala Infrastructure Investment Fund Board

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA and AA+ Long Term Bond Index	2	INE084A08193	Bank of India
CRISIL AA and AA+ Long Term Bond Index	3	INE457A08175	Bank of Maharashtra
CRISIL AA and AA+ Long Term Bond Index	4	INE121A08PP7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Long Term Bond Index	5	INE562A08107	Indian Bank
CRISIL AA and AA+ Long Term Bond Index	6	INE403D08215	Bharti Telecom Ltd.
CRISIL AA and AA+ Long Term Bond Index	7	INE607M08105	Tata Power Renewable Energy Ltd.
CRISIL AA and AA+ Long Term Bond Index	8	INE338I07172	Motilal Oswal Financial Services Ltd.
CRISIL AA and AA+ Long Term Bond Index	9	INE721A08DH7	Shriram Finance Ltd.
CRISIL AA and AA+ Long Term Bond Index	10	INE03W107298	Arka Fincap Ltd.
CRISIL AA and AA+ Long Term Bond Index	11	INE171A08057	Federal Bank Ltd.
CRISIL AA and AA+ Long Term Bond Index	12	INE812V08052	THDC India Ltd.
CRISIL AA and AA+ Medium Term Bond Index	1	INE721A07RY4	Shriram Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	2	INE121A07RZ4	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Medium Term Bond Index	3	INE403D08199	Bharti Telecom Ltd.
CRISIL AA and AA+ Medium Term Bond Index	4	INE414G07JJ1	Muthoot Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	5	INE146O08266	Hinduja Leyland Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	6	INE658F08227	Kerala Infrastructure Investment Fund Board
CRISIL AA and AA+ Medium Term Bond Index	7	INE233A08154	Godrej Industries Ltd.
CRISIL AA and AA+ Medium Term Bond Index	8	INE572E07175	PNB Housing Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	9	INE950O07461	Mahindra Rural Housing Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	10	INE519Q08160	AU Small Finance Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA and AA+ Medium Term Bond Index	11	INE02JD0704 1	Godrej Housing Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	12	INE081A0833 0	Tata Steel Ltd.
CRISIL AA and AA+ Short Term Bond Index	1	INE403D0818 1	Bharti Telecom Ltd.
CRISIL AA and AA+ Short Term Bond Index	2	INE721A07R H9	Shriram Finance Ltd.
CRISIL AA and AA+ Short Term Bond Index	3	INE414G07JI 3	Muthoot Finance Ltd.
CRISIL AA and AA+ Short Term Bond Index	4	INE121A07Q P7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Short Term Bond Index	5	INE233A0809 7	Godrej Industries Ltd.
CRISIL AA and AA+ Short Term Bond Index	6	INE420C0704 9	Paisalo Digital Ltd.
CRISIL AA and AA+ Short Term Bond Index	7	INE140A0774 0	Piramal Enterprises Ltd.
CRISIL AA and AA+ Short Term Bond Index	8	INE539K0727 0	HDFC Credila Financial Services Ltd.
CRISIL AA and AA+ Short Term Bond Index	9	INE248U07F O2	360 One Prime Ltd.
CRISIL AA and AA+ Short Term Bond Index	10	INE523H07B U1	JM Financial Products Ltd.
CRISIL AA and AA+ Short Term Bond Index	11	INE725H0821 2	Tata Projects Ltd.
CRISIL AA and AA+ Short Term Bond Index	12	INE572E0719 1	PNB Housing Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE403D0818 1	Bharti Telecom Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE721A07R U2	Shriram Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE140A0775 7	Piramal Enterprises Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE233A0809 7	Godrej Industries Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE121A07P M6	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE414G07H T4	Muthoot Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE523H07B U1	JM Financial Products Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE477A07357	CanFin Homes Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE957N07781	Hero Fincorp Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE248U07EV0	360 One Prime Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE539K08146	HDFC Credila Financial Services Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	12	INE092T08BY2	IDFC First Bank Ltd.
CRISIL AA Long Term Bond Index	1	INE658F08094	Kerala Infrastructure Investment Fund Board
CRISIL AA Long Term Bond Index	2	INE607M08105	Tata Power Renewable Energy Ltd.
CRISIL AA Long Term Bond Index	3	INE03W107298	Arka Fincap Ltd.
CRISIL AA Long Term Bond Index	4	INE812V08052	THDC India Ltd.
CRISIL AA Long Term Bond Index	5	INE201P08217	G. R. Infraprojects Ltd.
CRISIL AA Long Term Bond Index	6	INE818F07294	Kerala Financial Corporation
CRISIL AA Long Term Bond Index	7	INE248U07FM6	360 One Prime Ltd.
CRISIL AA Long Term Bond Index	8	INE539K08203	HDFC Credila Financial Services Ltd.
CRISIL AA Long Term Bond Index	9	INE140A07773	Piramal Enterprises Ltd.
CRISIL AA- Long Term Bond Index	1	INE413U08093	IIFL Samasta Finance Ltd.
CRISIL AA- Long Term Bond Index	2	INE549K08509	Muthoot Fincorp Ltd.
CRISIL AA Medium Term Bond Index	1	INE658F08227	Kerala Infrastructure Investment Fund Board
CRISIL AA Medium Term Bond Index	2	INE812V07021	THDC India Ltd.
CRISIL AA Medium Term Bond Index	3	INE248U07FE3	360 One Prime Ltd.
CRISIL AA Medium Term Bond Index	4	INE519Q08160	AU Small Finance Bank Ltd.
CRISIL AA Medium Term Bond Index	5	INE295J08022	Tata Power Co. Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA Medium Term Bond Index	6	INE03W1072 23	Arka Fincap Ltd.
CRISIL AA Medium Term Bond Index	7	INE530B0809 4	IIFL Finance Ltd.
CRISIL AA Medium Term Bond Index	8	INE539K0712 2	HDFC Credila Financial Services Ltd.
CRISIL AA Medium Term Bond Index	9	INE607M080 97	Tata Power Renewable Energy Ltd.
CRISIL AA Medium Term Bond Index	10	INE477L0814 7	IIFL Home Finance Ltd.
CRISIL AA Medium Term Bond Index	11	INE651J0768 9	JM Financial Credit Solutions Ltd.
CRISIL AA Medium Term Bond Index	12	INE818F0715 3	Kerala Financial Corporation
CRISIL AA- Medium Term Bond Index	1	INE148I07TY 9	Sammaan Capital Ltd.
CRISIL AA- Medium Term Bond Index	2	INE391V0710 9	Shrem Infra Invest Pvt. Ltd.
CRISIL AA- Medium Term Bond Index	3	INE549K0838 4	Muthoot Fincorp Ltd.
CRISIL AA- Medium Term Bond Index	4	INE413U0730 1	IIFL Samasta Finance Ltd.
CRISIL AA- Medium Term Bond Index	5	INE348L0808 2	MAS Financial Services Ltd.
CRISIL AA- Medium Term Bond Index	6	INE741K0757 9	Creditaccess Grameen Ltd.
CRISIL AA- Medium Term Bond Index	7	INE140R0807 2	Chaitanya India Fin Credit Pvt. Ltd.
CRISIL AA- Medium Term Bond Index	8	INE00MX080 60	Svatantra Microfin Pvt. Ltd.
CRISIL AA- Medium Term Bond Index	9	INE01AI0701 7	Indostar Home Finance Pvt. Ltd.
CRISIL AA Short Term Bond Index	1	INE523H07B U1	JM Financial Products Ltd.
CRISIL AA Short Term Bond Index	2	INE539K0727 0	HDFC Credila Financial Services Ltd.
CRISIL AA Short Term Bond Index	3	INE725H0821 2	Tata Projects Ltd.
CRISIL AA Short Term Bond Index	4	INE420C0704 9	Paisalo Digital Ltd.
CRISIL AA Short Term Bond Index	5	INE140A0774 0	Piramal Enterprises Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA Short Term Bond Index	6	INE530B07419	IIFL Finance Ltd.
CRISIL AA Short Term Bond Index	7	INE248U07FO2	360 One Prime Ltd.
CRISIL AA Short Term Bond Index	8	INE651J07879	JM Financial Credit Solutions Ltd.
CRISIL AA Short Term Bond Index	9	INE163N08131	ONGC Petro Additions Ltd.
CRISIL AA Short Term Bond Index	10	INE604O07175	DMI Finance Pvt. Ltd.
CRISIL AA Short Term Bond Index	11	INE091A07216	Nirma Ltd.
CRISIL AA Short Term Bond Index	12	INE641O08035	Piramal Capital & Housing Finance Ltd.
CRISIL AA- Short Term Bond Index	1	INE896L07983	Indostar Capital Finance Ltd.
CRISIL AA- Short Term Bond Index	2	INE244L07242	Indiabulls Commercial Credit Ltd.
CRISIL AA- Short Term Bond Index	3	INE391V07158	Shrem Infra Invest Pvt. Ltd.
CRISIL AA- Short Term Bond Index	4	INE741K07595	Creditaccess Grameen Ltd.
CRISIL AA- Short Term Bond Index	5	INE413U07335	IIFL Samasta Finance Ltd.
CRISIL AA- Short Term Bond Index	6	INE549K08335	Muthoot Fincorp Ltd.
CRISIL AA- Short Term Bond Index	7	INE00MX08045	Svatantra Microfin Pvt. Ltd.
CRISIL AA- Short Term Bond Index	8	INE516Q07465	Asirvad Micro Finance Ltd.
CRISIL AA- Short Term Bond Index	9	INE087P07451	Avanse Financial Services Ltd.
CRISIL AA- Short Term Bond Index	10	INE443L08156	Belstar Microfinance Ltd.
CRISIL AA- Short Term Bond Index	11	INE523L07751	Nuvama Wealth & Investment Ltd.
CRISIL AA- Short Term Bond Index	12	INE608A08017	Punjab & Sind Bank
CRISIL AA+ Long Term Bond Index	1	INE084A08193	Bank of India
CRISIL AA+ Long Term Bond Index	2	INE457A08175	Bank of Maharashtra

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA+ Long Term Bond Index	3	INE121A08P P7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Long Term Bond Index	4	INE562A0810 7	Indian Bank
CRISIL AA+ Long Term Bond Index	5	INE403D0821 5	Bharti Telecom Ltd.
CRISIL AA+ Long Term Bond Index	6	INE721A08D H7	Shriram Finance Ltd.
CRISIL AA+ Long Term Bond Index	7	INE171A0805 7	Federal Bank Ltd.
CRISIL AA+ Long Term Bond Index	8	INE401Y0803 3	Hinduja Housing Finance Ltd.
CRISIL AA+ Long Term Bond Index	9	INE007N0802 3	Fedbank Financial Services Ltd.
CRISIL AA+ Long Term Bond Index	10	INE957N0811 0	Hero Fincorp Ltd.
CRISIL AA+ Long Term Bond Index	11	INE414G07F V4	Muthoot Finance Ltd.
CRISIL AA+ Long Term Bond Index	12	INE081A0822 3	Tata Steel Ltd.
CRISIL AA+ Medium Term Bond Index	1	INE721A07R Y4	Shriram Finance Ltd.
CRISIL AA+ Medium Term Bond Index	2	INE121A07R Z4	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Medium Term Bond Index	3	INE403D0819 9	Bharti Telecom Ltd.
CRISIL AA+ Medium Term Bond Index	4	INE414G07JJ 1	Muthoot Finance Ltd.
CRISIL AA+ Medium Term Bond Index	5	INE146O082 66	Hinduja Leyland Finance Ltd.
CRISIL AA+ Medium Term Bond Index	6	INE233A0815 4	Godrej Industries Ltd.
CRISIL AA+ Medium Term Bond Index	7	INE572E0717 5	PNB Housing Finance Ltd.
CRISIL AA+ Medium Term Bond Index	8	INE950O074 61	Mahindra Rural Housing Finance Ltd.
CRISIL AA+ Medium Term Bond Index	9	INE081A0833 0	Tata Steel Ltd.
CRISIL AA+ Medium Term Bond Index	10	INE484J0807 1	Godrej Properties Ltd.
CRISIL AA+ Medium Term Bond Index	11	INE017A0755 9	The Great Eastern Shipping Co. Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA+ Medium Term Bond Index	12	INE477A07399	CanFin Homes Ltd.
CRISIL AA+ Short Term Bond Index	1	INE403D08181	Bharti Telecom Ltd.
CRISIL AA+ Short Term Bond Index	2	INE721A07RH9	Shriram Finance Ltd.
CRISIL AA+ Short Term Bond Index	3	INE414G07JI3	Muthoot Finance Ltd.
CRISIL AA+ Short Term Bond Index	4	INE121A07QP7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Short Term Bond Index	5	INE233A08097	Godrej Industries Ltd.
CRISIL AA+ Short Term Bond Index	6	INE484J08048	Godrej Properties Ltd.
CRISIL AA+ Short Term Bond Index	7	INE572E07191	PNB Housing Finance Ltd.
CRISIL AA+ Short Term Bond Index	8	INE849A08082	Trent Ltd.
CRISIL AA+ Short Term Bond Index	9	INE477A07357	CanFin Homes Ltd.
CRISIL AA+ Short Term Bond Index	10	INE957N07781	Hero Fincorp Ltd.
CRISIL AA+ Short Term Bond Index	11	INE092T08BY2	IDFC First Bank Ltd.
CRISIL AA+ Short Term Bond Index	12	INE950O07362	Mahindra Rural Housing Finance Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE261F08DX0	National Bank for Agriculture & Rural Development
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE020B08FA2	Rural Electrification Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE556F08KI9	Small Industries Development Bank Of India
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE134E08LP1	Power Finance Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE115A07QS3	LIC Housing Finance Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE306N07NO7	Tata Capital Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE296A07TF2	Bajaj Finance Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE756I07EO2	HDB Financial Services Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE774D07V G6	Mahindra & Mahindra Financial Services Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE053F0830 4	Indian Railway Finance Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE040A0870 8	HDFC Bank Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE916DA7R X0	Kotak Mahindra Prime Ltd.
CRISIL AAA Long Term Bond Index	1	INE020B08FJ 3	Rural Electrification Corporation Ltd.
CRISIL AAA Long Term Bond Index	2	INE134E08N D3	Power Finance Corporation Ltd.
CRISIL AAA Long Term Bond Index	3	INE040A0866 6	HDFC Bank Ltd.
CRISIL AAA Long Term Bond Index	4	INE115A07Q V7	LIC Housing Finance Ltd.
CRISIL AAA Long Term Bond Index	5	INE062A0847 0	State Bank of India
CRISIL AAA Long Term Bond Index	6	INE053F0843 7	Indian Railway Finance Corporation Ltd.
CRISIL AAA Long Term Bond Index	7	INE296A07S Y5	Bajaj Finance Ltd.
CRISIL AAA Long Term Bond Index	8	INE752E0876 7	Power Grid Corporation of India Ltd.
CRISIL AAA Long Term Bond Index	9	INE756I0825 6	HDB Financial Services Ltd.
CRISIL AAA Long Term Bond Index	10	INE028A0835 6	Bank of Baroda
CRISIL AAA Long Term Bond Index	11	INE306N0849 0	Tata Capital Ltd.
CRISIL AAA Long Term Bond Index	12	INE261F08B X4	National Bank for Agriculture & Rural Development
CRISIL AAA Medium Term Bond Index	1	INE261F08E K5	National Bank for Agriculture & Rural Development
CRISIL AAA Medium Term Bond Index	2	INE556F08K S8	Small Industries Development Bank Of India
CRISIL AAA Medium Term Bond Index	3	INE115A07Q U9	LIC Housing Finance Ltd.
CRISIL AAA Medium Term Bond Index	4	INE296A07T D7	Bajaj Finance Ltd.
CRISIL AAA Medium Term Bond Index	5	INE306N07L O1	Tata Capital Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AAA Medium Term Bond Index	6	INE134E08LX5	Power Finance Corporation Ltd.
CRISIL AAA Medium Term Bond Index	7	INE040A08955	HDFC Bank Ltd.
CRISIL AAA Medium Term Bond Index	8	INE860H07JA2	Aditya Birla Finance Ltd.
CRISIL AAA Medium Term Bond Index	9	INE020B08EH0	Rural Electrification Corporation Ltd.
CRISIL AAA Medium Term Bond Index	10	INE033L07IK9	Tata Capital Housing Finance Ltd.
CRISIL AAA Medium Term Bond Index	11	INE053F08411	Indian Railway Finance Corporation Ltd.
CRISIL AAA Medium Term Bond Index	12	INE861G08027	Food Corporation of India
CRISIL AAA Short Term Bond Index	1	INE261F08DX0	National Bank for Agriculture & Rural Development
CRISIL AAA Short Term Bond Index	2	INE020B08FA2	Rural Electrification Corporation Ltd.
CRISIL AAA Short Term Bond Index	3	INE556F08KI9	Small Industries Development Bank Of India
CRISIL AAA Short Term Bond Index	4	INE134E08LD7	Power Finance Corporation Ltd.
CRISIL AAA Short Term Bond Index	5	INE040A08922	HDFC Bank Ltd.
CRISIL AAA Short Term Bond Index	6	INE296A07SF4	Bajaj Finance Ltd.
CRISIL AAA Short Term Bond Index	7	INE115A07QS3	LIC Housing Finance Ltd.
CRISIL AAA Short Term Bond Index	8	INE756I07ES3	HDB Financial Services Ltd.
CRISIL AAA Short Term Bond Index	9	INE306N07NO7	Tata Capital Ltd.
CRISIL AAA Short Term Bond Index	10	INE774D07VG6	Mahindra & Mahindra Financial Services Ltd.
CRISIL AAA Short Term Bond Index	11	INE557F08FY4	National Housing Bank
CRISIL AAA Short Term Bond Index	12	INE916DA7RX0	Kotak Mahindra Prime Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE040A08922	HDFC Bank Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE261F08DK7	National Bank for Agriculture & Rural Development

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE134E08LD7	Power Finance Corporation Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE296A07SF4	Bajaj Finance Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE115A07PU1	LIC Housing Finance Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE556F08KE8	Small Industries Development Bank Of India
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE756I07EG8	HDB Financial Services Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE020B08DH2	Rural Electrification Corporation Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE916DA7SA6	Kotak Mahindra Prime Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE018A08BJ8	Larsen & Toubro Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE660A07RO5	Sundaram Finance Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE774D07VA9	Mahindra & Mahindra Financial Services Ltd.
CRISIL Medium To Long Term Banking Debt Index	1	INE062A08462	State Bank of India
CRISIL Medium To Long Term Banking Debt Index	2	INE040A08666	HDFC Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	3	INE028A08364	Bank of Baroda
CRISIL Medium To Long Term Banking Debt Index	4	INE160A08258	Punjab National Bank
CRISIL Medium To Long Term Banking Debt Index	5	INE476A08241	Canara Bank
CRISIL Medium To Long Term Banking Debt Index	6	INE457A08175	Bank of Maharashtra
CRISIL Medium To Long Term Banking Debt Index	7	INE084A08193	Bank of India
CRISIL Medium To Long Term Banking Debt Index	8	INE692A08227	Union Bank Of India
CRISIL Medium To Long Term Banking Debt Index	9	INE562A08107	Indian Bank
CRISIL Medium To Long Term Banking Debt Index	10	INE238A08500	Axis Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	11	INE090A08UE8	ICICI Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Medium To Long Term Banking Debt Index	12	INE092T08FA3	IDFC First Bank Ltd.
CRISIL Medium To Long Term PSU Debt Index	1	INE261F08EK5	National Bank for Agriculture & Rural Development
CRISIL Medium To Long Term PSU Debt Index	2	INE556F08KS8	Small Industries Development Bank Of India
CRISIL Medium To Long Term PSU Debt Index	3	INE020B08FJ3	Rural Electrification Corporation Ltd.
CRISIL Medium To Long Term PSU Debt Index	4	INE134E08ND3	Power Finance Corporation Ltd.
CRISIL Medium To Long Term PSU Debt Index	5	INE658F08094	Kerala Infrastructure Investment Fund Board
CRISIL Medium To Long Term PSU Debt Index	6	INE053F08437	Indian Railway Finance Corporation Ltd.
CRISIL Medium To Long Term PSU Debt Index	7	INE752E08767	Power Grid Corporation of India Ltd.
CRISIL Medium To Long Term PSU Debt Index	8	INE153A08170	Mahanagar Telephone Nigam Ltd.
CRISIL Medium To Long Term PSU Debt Index	9	INE861G08076	Food Corporation of India
CRISIL Medium To Long Term PSU Debt Index	10	INE818F07294	Kerala Financial Corporation
CRISIL Medium To Long Term PSU Debt Index	11	INE787H08139	India Infrastructure Finance Co. Ltd.
CRISIL Medium To Long Term PSU Debt Index	12	INE514E08GB4	Export Import Bank Of India
CRISIL Short Term Banking Debt Index	1	INE238A08468	Axis Bank Ltd.
CRISIL Short Term Banking Debt Index	2	INE028A08224	Bank of Baroda
CRISIL Short Term Banking Debt Index	3	INE084A08169	Bank of India
CRISIL Short Term Banking Debt Index	4	INE457A08134	Bank of Maharashtra
CRISIL Short Term Banking Debt Index	5	INE476A08126	Canara Bank
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.

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL Short Term PSU Debt Index	10	INE572E07191	PNB Housing Finance Ltd.
CRISIL Short Term PSU Debt Index	11	INE787H08154	India Infrastructure Finance Co. Ltd.
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.

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL IBX 50:50 PSU + SDL Index - October 2025	22	IN3620150034	Uttarakhand
CRISIL IBX 50:50 PSU + SDL Index - October 2025	23	IN1020150034	Andhra Pradesh
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

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	13	INE514E08FT8	Export Import Bank Of India
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



Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	19	IN2220140213	Maharashtra
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	28	IN3120140204	Tamil Nadu
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	29	IN4520140075	Telangana
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	35	IN1620140195	Haryana
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	36	IN1020140092	Andhra Pradesh

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	46	IN2220210263	Maharashtra
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	47	IN3420140136	WEST BENGAL
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
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	51	IN1920140093	Karnataka
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	52	IN1920220150	Karnataka
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	53	IN1920140101	Karnataka
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	54	IN2020140157	Kerala
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	55	IN1020140100	Andhra Pradesh
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	56	IN2920210019	Rajasthan
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	57	IN2920190435	Rajasthan

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	1	INE029A08073	Bharat Petroleum Corporation Ltd.
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	2	INE556F08KC2	Small Industries Development Bank Of India
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	3	INE020B08EL2	Rural Electrification Corporation Ltd.
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	4	INE134E08LZ0	Power Finance Corporation Ltd.
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	5	INE733E08247	NTPC
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	6	INE261F08DW2	National Bank for Agriculture & Rural Development
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
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	16	IN2920150223	Rajasthan
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	17	IN1020150117	Andhra Pradesh
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	18	IN3120150211	Tamil Nadu
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	19	IN3320150359	Uttar Pradesh
CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	20	IN3420150085	West Bengal
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	1	INE020B08AH8	Rural Electrification Corporation Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	2	INE752E07J O9	Power Grid Corporation of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	3	INE752E07O C4	Power Grid Corporation of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	4	INE134E08M Z8	Power Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	5	INE134E08I O0	Power Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	6	INE206D0831 1	Nuclear Power Corporation Of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	7	INE733E07K F5	NTPC
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	8	INE557F08F V0	National Housing Bank
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	9	INE557F08F R8	National Housing Bank
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	10	INE261F08E F5	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	11	INE261F08D X0	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	12	INE261F08E B4	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	13	INE020B08E X7	Rural Electrification Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	14	INE556F08K K5	Small Industries Development Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	15	INE556F08KJ 7	Small Industries Development Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	16	INE053F0798 3	Indian Railway Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	17	INE242A0850 2	Indian Oil Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	18	INE031A0887 1	Housing & Urban Development Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	19	INE031A0888 9	Housing & Urban Development Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	20	INE094A0810 1	Hindustan Petroleum Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	21	INE514E08F G5	Export Import Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	22	IN342016018 3	WEST BENGAL

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CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	23	IN2920160438	Rajasthan
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	24	IN3120161424	Tamil Nadu
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	25	IN4520160115	Telangana
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	26	IN3320170027	Uttar Pradesh
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	27	IN1020170016	Andhra Pradesh
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	28	IN2220160120	Maharashtra
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	29	IN2220210271	Maharashtra
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	30	IN2120160105	Madhya Pradesh
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	31	IN2020170014	Kerala
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	32	IN1920160125	Karnataka
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	33	IN1620160292	Haryana
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	34	IN1520200347	Gujarat
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	35	IN3520160026	Chattisgarh
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	36	IN1320160188	Bihar
CRISIL Long Term Debt Solution Index	1	INE476A08191	Canara Bank
CRISIL Long Term Debt Solution Index	2	INE261F08BG9	National Bank for Agriculture & Rural Development
CRISIL Long Term Debt Solution Index	3	INE134E08KA5	Power Finance Corporation Ltd.
CRISIL Long Term Debt Solution Index	4	INE752E08700	Power Grid Corporation of India Ltd.
CRISIL Long Term Debt Solution Index	5	INE020B08EQ1	Rural Electrification Corporation Ltd.
CRISIL Long Term Debt Solution Index	6	IN0020160100	Central Government
CRISIL Long Term Debt Solution Index	7	IN0020230085	Central Government

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CRISIL Long Term Debt Solution Index	8	IN0020190065	Central Government
CRISIL Long Term Debt Solution Index	9	IN0020140052	Central Government
CRISIL Long Term Debt Solution Index	10	IN002024Z248	Central Government
CRISIL Select AAA Corporate Bond Fund Index	1	INE860H08DV9	Aditya Birla Finance Ltd.
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.
CRISIL Select AAA Corporate Bond Fund Index	4	INE514E08FG5	Export Import Bank Of India
CRISIL Select AAA Corporate Bond Fund Index	5	INE071G07447	ICICI Home Finance Co. Ltd.
CRISIL Select AAA Corporate Bond Fund Index	6	INE936D07174	Jamnagar Utilities & Power Pvt. Ltd.
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
CRISIL Select AAA Corporate Bond Fund Index	9	INE733E07KF5	NTPC
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.
CRISIL Select AAA Corporate Bond Fund Index	14	IN0020210012	Central Government
CRISIL Select AAA Corporate Bond Fund Index	15	IN002024X334	Central Government
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	1	IN0020170174	Central Government
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	4	IN0020070069	Central Government
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	5	IN0020230010	Central Government
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	6	IN0020070036	Central Government
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	7	IN3420170216	WEST BENGAL
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
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	12	IN2920180014	Rajasthan
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	13	IN2220230014	Maharashtra
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	14	IN2220190135	Maharashtra
CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	15	IN1020180015	Andhra Pradesh
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
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	1	IN0020220151	Central Government
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2	IN0020020106	Central Government
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	3	IN0020220060	Central Government
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	4	IN0020070044	Central Government
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	5	IN1220220165	Assam
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	6	IN1220220223	Assam
CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	7	IN1220230016	Assam

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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
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



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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
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

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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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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



Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL-IBX SDL Index - June 2032	22	IN192021034 2	Karnataka
CRISIL-IBX SDL Index - June 2032	23	IN192021019 3	Karnataka
CRISIL-IBX SDL Index - June 2032	24	IN162022011 2	Haryana
CRISIL-IBX SDL Index - June 2032	25	IN152022003 0	Gujarat
CRISIL-IBX SDL Index - June 2032	26	IN152022020 4	Gujarat
CRISIL-IBX SDL Index - June 2032	27	IN152021021 3	Gujarat
CRISIL-IBX SDL Index - June 2032	28	IN132023009 8	Bihar
CRISIL-IBX SDL Index - June 2032	29	IN102023067 9	Andhra Pradesh
CRISIL-IBX SDL Index - June 2032	30	IN102022035 7	Andhra Pradesh
CRISIL IBX SDL Index - May 2027	1	IN132021001 7	Bihar
CRISIL IBX SDL Index - May 2027	2	IN352016003 4	Chattisgarh
CRISIL IBX SDL Index - May 2027	3	IN152017004 5	Gujarat
CRISIL IBX SDL Index - May 2027	4	IN162017001 0	Haryana
CRISIL IBX SDL Index - May 2027	5	IN192016012 5	Karnataka
CRISIL IBX SDL Index - May 2027	6	IN202017002 2	Kerala
CRISIL IBX SDL Index - May 2027	7	IN212016010 5	Madhya Pradesh
CRISIL IBX SDL Index - May 2027	8	IN222017002 0	Maharashtra
CRISIL IBX SDL Index - May 2027	9	IN292017001 5	Rajasthan
CRISIL IBX SDL Index - May 2027	10	IN312017003 7	Tamil Nadu
CRISIL IBX SDL Index - May 2027	11	IN332017004 3	Uttar Pradesh
CRISIL IBX SDL Index - May 2027	12	IN342016018 3	WEST BENGAL

Index	Sr.no	ISIN	Issuer/Security Name
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 –15 January 2025

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.4001	0.3716	7.47%	0.4001
CRISIL Composite CP Index	0.2499	0.2317	7.73%	0.2499
CRISIL Composite T-Bill Index	0.5323	0.4991	6.63%	0.5323
CRISIL Composite Bond Index	8.9188	5.1548	7.36%	5.3996
CRISIL Short Term Bond Index	2.1469	1.8164	7.45%	1.9385
CRISIL Liquid Debt Index	0.1097	0.1024	7.06%	0.1097
CRISIL Low Duration Debt Index	0.7857	0.6939	7.66%	0.7475
CRISIL Ultra Short Term Debt Index	0.4530	0.4133	7.56%	0.4450
CRISIL Money Market Index	0.3821	0.3559	7.35%	0.3821
CRISIL Medium Term Debt Index	3.9835	3.1713	7.65%	3.4019
CRISIL Medium To Long Term Debt Index	7.8675	5.6770	7.25%	5.9760
CRISIL Long Term Debt Index	16.0976	8.2516	7.29%	8.6722
CRISIL Corporate Bond Composite Index	4.7294	3.4863	7.68%	3.7322
CRISIL Long Term Corporate Bond Index	8.9803	6.2048	7.40%	6.6364
CRISIL Medium Term Corporate Bond Index	3.6962	2.9902	7.74%	3.2066
CRISIL Short Term Corporate Bond Index	1.4412	1.2501	7.90%	1.3481
CRISIL Composite Credit Risk Index	3.9014	2.8852	8.86%	3.0714
CRISIL Medium Term Credit Risk Index	2.5025	1.9742	9.00%	2.1005
CRISIL Banking and PSU Debt Index	4.3134	3.5630	7.48%	3.8066
CRISIL Short Term Credit Risk Index	1.4640	1.1616	9.00%	1.2499
CRISIL Dynamic Debt Index	9.7062	5.8878	7.36%	6.1921
CRISIL Composite AA Long Term Bond Index	8.9280	5.8022	8.62%	6.2581
CRISIL Composite AA Medium Term Bond Index	3.8446	2.9915	8.90%	3.2059
CRISIL Composite AA Short Term Bond Index	1.3953	1.1560	8.94%	1.2513

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL FPI Index	8.6891	5.4493	7.45%	5.7670
CRISIL Money Market Index-Insurance	0.5694	0.5312	7.13%	0.5694
CRISIL Liquid Debt A-I Index	0.1072	0.1000	7.05%	0.1072
CRISIL Low Duration Debt A-I Index	0.7606	0.6933	7.58%	0.7464
CRISIL Short Duration Debt A-II Index	2.1590	1.8494	7.57%	1.9692
CRISIL Medium Duration Debt A-III Index	4.1043	3.2867	7.47%	3.5197
CRISIL Medium Duration Debt B-III Index	4.1414	3.2324	7.99%	3.4681
CRISIL Medium Duration Debt C-III Index	4.1644	3.1489	9.52%	3.3062
CRISIL Medium to Long Duration Debt A-III Index	7.7253	5.6176	7.18%	5.9150
CRISIL Medium to Long Duration Debt B-III Index	6.5019	4.6906	7.98%	5.0129
CRISIL Medium to Long Duration Debt C-III Index	7.7666	5.2377	9.43%	5.5646
CRISIL Long Duration Debt A-III Index	17.2270	8.7115	7.18%	9.1495
CRISIL Credit Risk Debt C-II Index	1.8351	1.3736	9.80%	1.4595
CRISIL Credit Risk Debt C-III Index	3.8889	2.9986	9.36%	3.1487
CRISIL Corporate Bond B-II Index	1.6030	1.3815	8.15%	1.4838
CRISIL Corporate Bond B-III Index	3.7985	3.0054	8.19%	3.2434
CRISIL Dynamic Bond A-III Index	10.4565	6.3185	7.20%	6.6415
CRISIL Dynamic Bond B-III Index	7.0481	4.8307	7.99%	5.1582
CRISIL Dynamic Bond C-III Index	8.3514	5.4023	9.42%	5.7368
CRISIL Money Market A-I Index	0.3989	0.3712	7.34%	0.3989
CRISIL Ultra Short Duration Debt A-I Index	0.3717	0.3464	7.35%	0.3716
CRISIL – Aggressive Credit Debt Term Index	3.3696	2.5217	9.85%	2.6707
CRISIL AAA Long Term Bond Index	9.7753	6.7429	7.30%	7.2157
CRISIL AAA Medium Term Bond Index	3.7941	3.0709	7.64%	3.3057
CRISIL AAA Short Term Bond Index	1.5324	1.3276	7.83%	1.4311

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA Long Term Bond Index	8.7893	5.7423	9.02%	6.1768
CRISIL AA Medium Term Bond Index	4.0248	3.1279	9.09%	3.3534
CRISIL AA Short Term Bond Index	1.2967	1.0244	9.19%	1.1121
CRISIL AA and AA+ Long Term Bond Index	9.0170	6.0472	8.24%	6.5047
CRISIL AA and AA+ Medium Term Bond Index	3.8226	3.0025	8.64%	3.2326
CRISIL AA and AA+ Short Term Bond Index	1.5941	1.3719	8.63%	1.4887
CRISIL AA+ Long Term Bond Index	9.1257	5.8999	8.20%	6.3817
CRISIL AA+ Medium Term Bond Index	3.9287	3.0741	8.41%	3.3334
CRISIL AA+ Short Term Bond Index	1.3797	1.1933	8.34%	1.2931
CRISIL AA- Long Term Bond Index	6.6411	4.4837	11.13%	4.7104
CRISIL AA- Medium Term Bond Index	3.4731	2.6499	10.37%	2.7146
CRISIL AA- Short Term Bond Index	1.7421	1.4006	10.49%	1.5008
CRISIL Medium to Long Term Banking Debt Index	7.8392	8.5216	7.79%	9.1951
CRISIL Short Term Banking Debt Index	1.6377	8.2055	8.28%	8.8912
CRISIL Medium to Long Term PSU Debt Index	7.6023	5.5858	7.45%	5.9542
CRISIL Short Term PSU Debt Index	1.5834	1.3741	7.60%	1.4783
CRISIL A Medium To Long Term Bond Index	5.0525	3.6837	11.00%	3.7974
CRISIL A Medium Term Bond Index	3.9671	2.8934	10.20%	3.0448
CRISIL A Short Term Bond Index	2.1040	1.1943	11.82%	1.2529
CRISIL AAA up to 1 Year Short Term Bond Index	0.6314	0.5851	7.87%	0.6312
CRISIL AAA 1 to 3 Year Short Term Bond Index	1.9149	1.6543	7.81%	1.7836
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.6278	0.5752	8.62%	0.6250



Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2.0394	1.6625	8.74%	1.7978
CRISIL 10 Year Gilt Index	9.2329	6.5938	6.87%	6.8202
CRISIL Dynamic Gilt Index	13.2758	7.1729	7.03%	7.4221
CRISIL Long Term Gilt Index	23.9259	10.1883	7.15%	10.5472
CRISIL Medium Term Gilt Index	7.8135	5.7712	6.98%	5.9692
CRISIL Short Term Gilt Index	2.7444	2.3765	6.87%	2.4571
CRISIL Composite Gilt Index	13.4016	6.9874	7.03%	7.2304
CRISIL 1 Month CD Index	0.0666	0.0620	7.31%	0.0666
CRISIL 2 Month CD Index	0.1477	0.1376	7.28%	0.1477
CRISIL 3 Month CD Index	0.1901	0.1772	7.30%	0.1901
CRISIL 6 Month CD Index	0.4416	0.4100	7.71%	0.4416
CRISIL 1 Year CD Index	0.9071	0.8414	7.80%	0.9071
CRISIL 1 Month CP Index	0.0742	0.0691	7.49%	0.0742
CRISIL 2 Month CP Index	0.1421	0.1321	7.54%	0.1421
CRISIL 3 Month CP Index	0.1937	0.1799	7.68%	0.1937
CRISIL 6 Month CP Index	0.4152	0.3831	8.34%	0.4152
CRISIL 1 Year CP Index	0.9145	0.8451	8.20%	0.9145
CRISIL 10 Year SDL Index	9.6883	6.8132	7.31%	7.0580
CRISIL 1 Month T-Bill Index	0.0849	0.0797	6.60%	0.0849
CRISIL 2 Month T-Bill Index	0.1589	0.1492	6.47%	0.1589
CRISIL 91 day T-Bill Index	0.2356	0.2211	6.58%	0.2356
CRISIL 182 day T-bill index	0.4849	0.4547	6.65%	0.4849
CRISIL 1 Year T-Bill Index	0.9836	0.9219	6.69%	0.9836
CRISIL Liquid Overnight Index	0.0027	0.0026	6.30%	0.0027
CRISIL Broad Based Gilt Index	13.3904	6.8201	7.03%	7.0581
CRISIL Broad Based Long Term Gilt Index	24.4567	10.5777	7.16%	10.9506
CRISIL Broad Based Medium Term Gilt Index	7.4332	5.5510	6.98%	5.7415
CRISIL Broad Based Short Term Gilt Index	2.6156	2.2700	6.88%	2.3471
CRISIL Up to 91-Day CD Index	0.0974	0.0908	7.23%	0.0974
CRISIL Up to 91-Day CP Index	0.0934	0.0868	7.59%	0.0934
CRISIL Banking and PSU Debt A-II Index	3.1665	2.4557	7.47%	2.6268
CRISIL Corporate Debt A-II Index	1.9295	1.6697	7.50%	1.7724

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Credit Risk Debt B-II Index	2.3578	1.9668	8.40%	2.1052

## 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)	
		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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
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%
	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 1 Year T-Bill Index	25%	25%
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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
	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%
	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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
	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%
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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
	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 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 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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
	CP - 91 to 365 Days - A	8%	8%
	Liquid 0 to 5 Years G-sec	16%	16%
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 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 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 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 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 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%



Index	Sub- Index/ Asset Class	Sub-indices Weights (New)	
		24-Sep	25-Jan
	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%
	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/miborlink 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

## 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

## 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
	Gilt	3 <sup>rd</sup> March 2025
	SDL	3 <sup>rd</sup> March 2025

March	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
<b>Month</b>	<b>Securities</b>	<b>Effective Date</b>
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
	Gilt	3 <sup>rd</sup> November 2025

November	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



Sr. No.	Index Name	Riskometer Score	Riskometer
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
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

Sr. No.	Index Name	Riskometer Score	Riskometer
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
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

Sr. No.	Index Name	Riskometer Score	Riskometer
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
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

Sr. No.	Index Name	Riskometer Score	Riskometer
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
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

## About Crisil Intelligence (formerly Market Intelligence & Analytics)

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