

# CRISIL Indices

Factsheet

December 17, 2024

December 17, 2024

## Table of Contents

CRISIL Indices.....	1
Constituent Details –17 December 2024 .....	3
Portfolio Parameters –17 December 2024 .....	110
Composite Index Weights .....	113
Standard Indices Methodology.....	126
Index Computation Formula.....	161
Index Restatement Policy.....	161
CRISIL Indices – Cessation Policy.....	163
Managing Uncertain Events .....	163
Market Feedback.....	165
Limitation.....	166
Criteria Review and New Product Launch .....	167
Dissemination of Indices .....	167
Rebalancing Calendar .....	169
Risk-o-meter as on 30 <sup>th</sup> November 2024. ....	171

## Constituent Details –17 December 2024

The securities that would form a part of the indices with effect from 17 December 2024 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	INE0GCN07039	Adani Airport Holdings Ltd.
CRISIL A Medium To Long Term Bond Index	10	INE448U07257	Veritas Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	1	INE448U07224	Veritas Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	2	INE046W07180	Muthoot Microfin Ltd.
CRISIL A Short Term Bond Index	3	INE808K07261	Arohan Financial Services Ltd.
CRISIL A Short Term Bond Index	4	INE540P07442	U. P. Power Corporation Ltd.
CRISIL A Short Term Bond Index	5	INE192U07343	Kogta Financial (India) Ltd.
CRISIL A Short Term Bond Index	6	INE0AY207012	RenServ Global Pvt. Ltd.
CRISIL A Short Term Bond Index	7	INE681R08034	Nirmal Bang Securities Pvt. Ltd.
CRISIL A Short Term Bond Index	8	INE0D8F07048	OPG Power generation Pvt. Ltd.
CRISIL A Short Term Bond Index	9	INE612U07092	Electronica Finance Ltd.
CRISIL A Short Term Bond Index	10	INE321N07327	Incred Financial Services Ltd.
CRISIL A Short Term Bond Index	11	INE015L07790	Edelweiss Asset Reconstruction Co. Ltd.
CRISIL A Short Term Bond Index	12	INE00DJ07045	Tapir Constructions Ltd.
CRISIL A Short Term Bond Index	13	INE903F08201	GMR Airports Ltd.
CRISIL A Short Term Bond Index	14	INE605Y07155	Auxilo Finserve Pvt. Ltd.
CRISIL A Short Term Bond Index	15	INE757O07049	Prestige Projects Pvt. Ltd.
CRISIL A Short Term Bond Index	16	INE0GCN07021	Adani Airport Holdings Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL A Short Term Bond Index	17	INE528S08076	Edelweiss Retail Finance Ltd.
CRISIL A Short Term Bond Index	18	INE157D07E16	Clix Capital Services Pvt. Ltd.
CRISIL A Short Term Bond Index	19	INE109C07097	Arman Financial Services Ltd.
CRISIL A Short Term Bond Index	20	INE657N08066	Edelweiss Rural & Corporate Services Ltd.
CRISIL A Short Term Bond Index	21	INE138I08083	Marwadi Shares & Finance Ltd.
CRISIL A Short Term Bond Index	22	INE016P07237	Vistaar Financial Services Pvt. Ltd.
CRISIL A Short Term Bond Index	23	INE06WU07064	Laxmi India Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	24	INE583D07489	U GRO Capital Ltd.
CRISIL A Short Term Bond Index	25	INE389Z07054	Profectus Capital Pvt. Ltd.
CRISIL A Short Term Bond Index	26	INE010A08156	Prism Johnson Ltd.
CRISIL A Short Term Bond Index	27	INE342T07536	Navi Finserv Ltd.
CRISIL A Short Term Bond Index	28	INE07HK07718	Krazybee Services Pvt. Ltd.
CRISIL A Short Term Bond Index	29	INE0Q6I07017	Tyger Home Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	30	INE01EQ07137	Tyger Capital Pvt. Ltd.
CRISIL A Short Term Bond Index	31	INE296G07184	Muthoot Capital Services Ltd.
CRISIL A Short Term Bond Index	32	INE101Q07AS3	Muthoottu Mini Financiers Ltd.
CRISIL A Short Term Bond Index	33	INE04VS07347	Oxyzo Financial Services Ltd.
CRISIL A Short Term Bond Index	34	INE884Q07731	Midland Microfin Ltd.
CRISIL A Short Term Bond Index	35	INE03K307058	Satin Finserv Ltd.
CRISIL A Short Term Bond Index	36	INE07UF07018	Hiranandani Financial Services Pvt. Ltd.
CRISIL A Short Term Bond Index	37	INE02YC07026	Satin Housing Finance Ltd.
CRISIL A Short Term Bond Index	38	INE01HV07494	Vivriti Capital Ltd.
CRISIL A Short Term Bond Index	39	INE572J07737	Spandana Sphoorty Financial Ltd.
CRISIL A Short Term Bond Index	40	INE501X07638	Aye Finance Pvt. Ltd.
CRISIL A Short Term Bond Index	41	INE04HY07179	Vedika Credit Capital Ltd.
CRISIL A Short Term Bond Index	42	INE859C07196	IKF Finance Ltd.
CRISIL A Short Term Bond Index	43	INE149K07013	The Sandur Manganese & Iron Ores Ltd.
CRISIL A Medium Term Bond Index	1	INE515Q07608	Annapurna Finance Pvt. Ltd.
CRISIL A Medium Term Bond Index	2	INE889K08038	Ascend Telecom Infrastructure Pvt. Ltd.
CRISIL A Medium Term Bond Index	3	INE583D07406	U GRO Capital Ltd.
CRISIL A Medium Term Bond Index	4	INE087H08019	Shree Renuka Sugars Ltd.
CRISIL A Medium Term Bond Index	5	INE501X07596	Aye Finance Pvt. Ltd.
CRISIL A Medium Term Bond Index	6	INE0GCN07039	Adani Airport Holdings Ltd.
CRISIL A Medium Term Bond Index	7	INE448U07257	Veritas Finance Pvt. Ltd.
CRISIL Dynamic Gilt Index	1	IN0020240019	Central Government 7.1% Taxable 08-Apr-2034
CRISIL Dynamic Gilt Index	2	IN0020240027	Central Government 7.23% Taxable 15-Apr-2039
CRISIL Dynamic Gilt Index	3	IN0020230085	Central Government 7.18% Taxable 14-Aug-2033

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Dynamic Gilt Index	4	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL Dynamic Gilt Index	5	IN0020240050	Central Government 7.04% Taxable 03-Jun-2029
CRISIL Dynamic Gilt Index	6	IN0020240035	Central Government 7.34% Taxable 22-Apr-2064
CRISIL Dynamic Gilt Index	7	IN0020230077	Central Government 7.18% Taxable 24-Jul-2037
CRISIL Dynamic Gilt Index	8	IN0020230135	Central Government 7.32% Taxable 13-Nov-2030
CRISIL Dynamic Gilt Index	9	IN0020220151	Central Government 7.26% Taxable 06-Feb-2033
CRISIL Dynamic Gilt Index	10	IN0020230101	Central Government 7.37% Taxable 23-Oct-2028
CRISIL Dynamic Gilt Index	11	IN0020240118	Central Government 7.09% Taxable 05-Aug-2054
CRISIL Dynamic Gilt Index	12	IN0020240076	Central Government 7.02% Taxable 18-Jun-2031
CRISIL Composite Gilt Index	1	IN0020240027	Central Government 7.23% Taxable 15-Apr-2039
CRISIL Composite Gilt Index	2	IN0020240035	Central Government 7.34% Taxable 22-Apr-2064
CRISIL Composite Gilt Index	3	IN0020230077	Central Government 7.18% Taxable 24-Jul-2037
CRISIL Composite Gilt Index	4	IN0020240019	Central Government 7.1% Taxable 08-Apr-2034
CRISIL Composite Gilt Index	5	IN0020230085	Central Government 7.18% Taxable 14-Aug-2033
CRISIL Composite Gilt Index	6	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL Composite Gilt Index	7	IN0020240050	Central Government 7.04% Taxable 03-Jun-2029
CRISIL Composite Gilt Index	8	IN0020230101	Central Government 7.37% Taxable 23-Oct-2028
CRISIL Composite Gilt Index	9	IN0020230010	Central Government 7.06% Taxable 10-Apr-2028
CRISIL Long Term Gilt Index	1	IN0020240027	Central Government 7.23% Taxable 15-Apr-2039
CRISIL Long Term Gilt Index	2	IN0020240035	Central Government 7.34% Taxable 22-Apr-2064
CRISIL Long Term Gilt Index	3	IN0020230077	Central Government 7.18% Taxable 24-Jul-2037
CRISIL Long Term Gilt Index	4	IN0020230051	Central Government 7.3% Taxable 19-Jun-2053

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Long Term Gilt Index	5	IN0020230127	Central Government 7.46% Taxable 06-Nov-2073
CRISIL Long Term Gilt Index	6	IN0020220102	Central Government 7.41% Taxable 19-Dec-2036
CRISIL Long Term Gilt Index	7	IN0020240118	Central Government 7.09% Taxable 05-Aug-2054
CRISIL Long Term Gilt Index	8	IN0020220029	Central Government 7.54% Taxable 23-May-2036
CRISIL Medium Term Gilt Index	1	IN0020240019	Central Government 7.1% Taxable 08-Apr-2034
CRISIL Medium Term Gilt Index	2	IN0020230085	Central Government 7.18% Taxable 14-Aug-2033
CRISIL Medium Term Gilt Index	3	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL Medium Term Gilt Index	4	IN0020230135	Central Government 7.32% Taxable 13-Nov-2030
CRISIL Medium Term Gilt Index	5	IN0020220151	Central Government 7.26% Taxable 06-Feb-2033
CRISIL Medium Term Gilt Index	6	IN0020210244	Central Government 6.54% Taxable 17-Jan-2032
CRISIL Medium Term Gilt Index	7	IN0020230036	Central Government 7.17% Taxable 17-Apr-2030
CRISIL Medium Term Gilt Index	8	IN0020240076	Central Government 7.02% Taxable 18-Jun-2031
CRISIL Short Term Gilt Index	1	IN0020240050	Central Government 7.04% Taxable 03-Jun-2029
CRISIL Short Term Gilt Index	2	IN0020230101	Central Government 7.37% Taxable 23-Oct-2028
CRISIL Short Term Gilt Index	3	IN0020230010	Central Government 7.06% Taxable 10-Apr-2028
CRISIL Short Term Gilt Index	4	IN0020220037	Central Government 7.38% Taxable 20-Jun-2027
CRISIL Short Term Gilt Index	5	IN0020210012	Central Government 5.63% Taxable 12-Apr-2026
CRISIL Short Term Gilt Index	6	IN0020220011	Central Government 7.1% Taxable 18-Apr-2029
CRISIL Short Term Gilt Index	7	IN0020210186	Central Government 5.74% Taxable 15-Nov-2026
CRISIL Short Term Gilt Index	8	IN0020200112	Central Government 5.22% Taxable 15-Jun-2025
CRISIL 1 Month CD Index	1	INE949L16CJ2	AU Small Finance Bank Ltd.
CRISIL 1 Month CD Index	2	INE238AD6637	Axis Bank Ltd.
CRISIL 1 Month CD Index	3	INE028A16GO9	Bank of Baroda
CRISIL 1 Month CD Index	4	INE040A16FX7	HDFC Bank Ltd.
CRISIL 1 Month CD Index	5	INE092T16XI2	IDFC First Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 1 Month CD Index	6	INE562A16NK1	Indian Bank
CRISIL 1 Month CD Index	7	INE237A164V7	Kotak Mahindra Bank Ltd.
CRISIL 1 Month CD Index	8	INE608A16RI7	Punjab & Sind Bank
CRISIL 1 Month CD Index	9	INE160A16QK7	Punjab National Bank
CRISIL 1 Month CD Index	10	INE556F16AO1	Small Industries Development Bank Of India
CRISIL 2 month CD Index	1	INE238AD6652	Axis Bank Ltd.
CRISIL 2 month CD Index	2	INE028A16EU1	Bank of Baroda
CRISIL 2 month CD Index	3	INE476A16ZK8	Canara Bank
CRISIL 2 month CD Index	4	INE171A16LP4	Federal Bank Ltd.
CRISIL 2 month CD Index	5	INE095A16V12	IndusInd Bank Ltd.
CRISIL 2 month CD Index	6	INE036D16HV9	Karur Vysya Bank Ltd.
CRISIL 2 month CD Index	7	INE261F16801	National Bank for Agriculture & Rural Development
CRISIL 2 month CD Index	8	INE160A16OLO	Punjab National Bank
CRISIL 2 month CD Index	9	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL 2 month CD Index	10	INE692A16GS3	Union Bank Of India
CRISIL 3 month CD Index	1	INE028A16GX0	Bank of Baroda
CRISIL 3 month CD Index	2	INE084A16CR4	Bank Of India
CRISIL 3 month CD Index	3	INE457A16ML4	BANK OF MAHARASHTRA
CRISIL 3 month CD Index	4	INE476A16ZM4	Canara Bank
CRISIL 3 month CD Index	5	INE040A16FV1	HDFC Bank Ltd.
CRISIL 3 month CD Index	6	INE562A16NO3	Indian Bank
CRISIL 3 month CD Index	7	INE036D16HZ0	Karur Vysya Bank Ltd.
CRISIL 3 month CD Index	8	INE160A16OM8	Punjab National Bank
CRISIL 3 month CD Index	9	INE691A16LN6	UCO Bank
CRISIL 3 month CD Index	10	INE692A16IB5	Union Bank Of India
CRISIL 6 Month CD Index	1	INE063P16AF5	Equitas Small Finance Bank Ltd.
CRISIL 6 Month CD Index	2	INE949L16CZ8	AU Small Finance Bank Ltd.
CRISIL 6 Month CD Index	3	INE238AD6835	Axis Bank Ltd.
CRISIL 6 Month CD Index	4	INE028A16GV4	Bank of Baroda
CRISIL 6 Month CD Index	5	INE084A16CT0	Bank Of India
CRISIL 6 Month CD Index	6	INE476A16ZL6	Canara Bank
CRISIL 6 Month CD Index	7	INE040A16FE7	HDFC Bank Ltd.
CRISIL 6 Month CD Index	8	INE092T16XN2	IDFC First Bank Ltd.
CRISIL 6 Month CD Index	9	INE562A16MZ1	Indian Bank
CRISIL 6 Month CD Index	10	INE160A16PF9	Punjab National Bank
CRISIL 1 Year CD Index	1	INE949L16DE1	AU Small Finance Bank Ltd.
CRISIL 1 Year CD Index	2	INE238AD6983	Axis Bank Ltd.
CRISIL 1 Year CD Index	3	INE084A16CS2	Bank Of India
CRISIL 1 Year CD Index	4	INE171A16MN7	Federal Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 1 Year CD Index	5	INE040A16FY5	HDFC Bank Ltd.
CRISIL 1 Year CD Index	6	INE090AD6204	ICICI Bank Ltd.
CRISIL 1 Year CD Index	7	INE092T16XU7	IDFC First Bank Ltd.
CRISIL 1 Year CD Index	8	INE095A16X77	IndusInd Bank Ltd.
CRISIL 1 Year CD Index	9	INE237A168Y2	Kotak Mahindra Bank Ltd.
CRISIL 1 Year CD Index	10	INE692A16IC3	Union Bank Of India
CRISIL Up to 91-Day CD Index	1	INE949L16CV7	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	2	INE949L16CJ2	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	3	INE238AD6595	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	4	INE238AD6926	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	5	INE238AD6603	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	6	INE238AD6629	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	7	INE238AD6637	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	8	INE457A16LX1	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	9	INE457A16LZ6	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	10	INE028A16GM3	Bank of Baroda
CRISIL Up to 91-Day CD Index	11	INE028A16GN1	Bank of Baroda
CRISIL Up to 91-Day CD Index	12	INE028A16GO9	Bank of Baroda
CRISIL Up to 91-Day CD Index	13	INE476A16YR6	Canara Bank
CRISIL Up to 91-Day CD Index	14	INE476A16ZG6	Canara Bank
CRISIL Up to 91-Day CD Index	15	INE476A16ZJ0	Canara Bank
CRISIL Up to 91-Day CD Index	16	INE476A16ZI2	Canara Bank
CRISIL Up to 91-Day CD Index	17	INE040A16EJ9	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	18	INE040A16EK7	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	19	INE040A16FX7	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	20	INE008A16X16	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	21	INE008A16X08	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	22	INE092T16XE1	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	23	INE092T16XF8	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	24	INE092T16XG6	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	25	INE092T16XH4	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	26	INE092T16XI2	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	27	INE562A16NK1	Indian Bank
CRISIL Up to 91-Day CD Index	28	INE095A16X36	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	29	INE095A16U88	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	30	INE095A16V04	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	31	INE237A165X0	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	32	INE237A163Y3	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	33	INE237A160Y9	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	34	INE237A162V1	Kotak Mahindra Bank Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	35	INE237A164V7	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	36	INE237A163V9	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	37	INE160A16PX2	Punjab National Bank
CRISIL Up to 91-Day CD Index	38	INE160A16PY0	Punjab National Bank
CRISIL Up to 91-Day CD Index	39	INE160A16QA8	Punjab National Bank
CRISIL Up to 91-Day CD Index	40	INE160A16QG5	Punjab National Bank
CRISIL Up to 91-Day CD Index	41	INE160A16QD2	Punjab National Bank
CRISIL Up to 91-Day CD Index	42	INE160A16QF7	Punjab National Bank
CRISIL Up to 91-Day CD Index	43	INE160A16QK7	Punjab National Bank
CRISIL Up to 91-Day CD Index	44	INE556F16AN3	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	45	INE556F16AO1	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	46	INE062A16531	State Bank of India
CRISIL Up to 91-Day CD Index	47	INE062A16549	State Bank of India
CRISIL Up to 91-Day CD Index	48	INE062A16556	State Bank of India
CRISIL Up to 91-Day CD Index	49	INE692A16HW3	Union Bank Of India
CRISIL Up to 91-Day CD Index	50	INE692A16HX1	Union Bank Of India
CRISIL Up to 91-Day CD Index	51	INE949L16CQ7	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	52	INE949L16CP9	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	53	INE949L16CN4	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	54	INE949L16CR5	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	55	INE238AD6645	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	56	INE238AD6652	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	57	INE028A16GU6	Bank of Baroda
CRISIL Up to 91-Day CD Index	58	INE028A16GT8	Bank of Baroda
CRISIL Up to 91-Day CD Index	59	INE028A16EU1	Bank of Baroda
CRISIL Up to 91-Day CD Index	60	INE476A16XI7	Canara Bank
CRISIL Up to 91-Day CD Index	61	INE476A16XJ5	Canara Bank
CRISIL Up to 91-Day CD Index	62	INE476A16XK3	Canara Bank
CRISIL Up to 91-Day CD Index	63	INE476A16YV8	Canara Bank
CRISIL Up to 91-Day CD Index	64	INE476A16ZK8	Canara Bank
CRISIL Up to 91-Day CD Index	65	INE171A16LY6	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	66	INE171A16LZ3	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	67	INE171A16LP4	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	68	INE040A16EL5	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	69	INE040A16EM3	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	70	INE040A16FS7	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	71	INE040A16FP3	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	72	INE090AD6196	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	73	INE090AD6113	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	74	INE008A16X32	IDBI Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	75	INE008A16V75	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	76	INE008A16X24	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	77	INE092T16XJ0	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	78	INE092T16XK8	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	79	INE092T16WA1	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	80	INE562A16NN5	Indian Bank
CRISIL Up to 91-Day CD Index	81	INE562A16NC8	Indian Bank
CRISIL Up to 91-Day CD Index	82	INE562A16NL9	Indian Bank
CRISIL Up to 91-Day CD Index	83	INE095A16V12	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	84	INE237A165V4	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	85	INE237A168V8	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	86	INE237A160W3	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	87	INE237A166V2	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	88	INE261F16769	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	89	INE261F16777	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	90	INE261F16793	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	91	INE261F16801	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	92	INE261F16785	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	93	INE160A16QH3	Punjab National Bank
CRISIL Up to 91-Day CD Index	94	INE160A16OL0	Punjab National Bank
CRISIL Up to 91-Day CD Index	95	INE556F16AP8	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	96	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	97	INE062A16572	State Bank of India
CRISIL Up to 91-Day CD Index	98	INE062A16564	State Bank of India
CRISIL Up to 91-Day CD Index	99	INE692A16GQ7	Union Bank Of India
CRISIL Up to 91-Day CD Index	100	INE692A16GR5	Union Bank Of India
CRISIL Up to 91-Day CD Index	101	INE692A16GS3	Union Bank Of India
CRISIL Up to 91-Day CD Index	102	INE949L16CD5	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	103	INE949L16CH6	AU Small Finance Bank Ltd.
CRISIL Up to 91-Day CD Index	104	INE238AD6827	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	105	INE238AD6702	Axis Bank Ltd.
CRISIL Up to 91-Day CD Index	106	INE457A16ML4	BANK OF MAHARASHTRA
CRISIL Up to 91-Day CD Index	107	INE084A16CN3	Bank Of India
CRISIL Up to 91-Day CD Index	108	INE084A16CR4	Bank Of India
CRISIL Up to 91-Day CD Index	109	INE028A16GG5	Bank of Baroda
CRISIL Up to 91-Day CD Index	110	INE028A16GX0	Bank of Baroda

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CD Index	111	INE476A16ZM4	Canara Bank
CRISIL Up to 91-Day CD Index	112	INE01GA16228	DBS Bank India Ltd.
CRISIL Up to 91-Day CD Index	113	INE171A16LQ2	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	114	INE171A16LT6	Federal Bank Ltd.
CRISIL Up to 91-Day CD Index	115	INE040A16EP6	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	116	INE040A16FV1	HDFC Bank Ltd.
CRISIL Up to 91-Day CD Index	117	INE090AD6139	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	118	INE090AD6147	ICICI Bank Ltd.
CRISIL Up to 91-Day CD Index	119	INE008A16W74	IDBI Bank Ltd.
CRISIL Up to 91-Day CD Index	120	INE092T16XR3	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	121	INE092T16WM6	IDFC First Bank Ltd.
CRISIL Up to 91-Day CD Index	122	INE562A16NO3	Indian Bank
CRISIL Up to 91-Day CD Index	123	INE095A16V87	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	124	INE095A16V79	IndusInd Bank Ltd.
CRISIL Up to 91-Day CD Index	125	INE237A163W7	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	126	INE237A166Y6	Kotak Mahindra Bank Ltd.
CRISIL Up to 91-Day CD Index	127	INE261F16835	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CD Index	128	INE160A16PK9	Punjab National Bank
CRISIL Up to 91-Day CD Index	129	INE160A16OM8	Punjab National Bank
CRISIL Up to 91-Day CD Index	130	INE556F16AR4	Small Industries Development Bank Of India
CRISIL Up to 91-Day CD Index	131	INE692A16GY1	Union Bank Of India
CRISIL Up to 91-Day CD Index	132	INE692A16IB5	Union Bank Of India
CRISIL 1 Month CP Index	1	INE438A14JP6	Apollo Tyres Ltd.
CRISIL 1 Month CP Index	2	INE047A14990	Grasim Industries Ltd.
CRISIL 1 Month CP Index	3	INE481G14ET6	Ultratech Cement Ltd.
CRISIL 1 Month CP Index	4	INE732I14891	Angel One Ltd.
CRISIL 1 Month CP Index	5	INE530B14CH0	IIFL Finance Ltd.
CRISIL 1 Month CP Index	6	INE489L14454	IIFL Securities Ltd.
CRISIL 1 Month CP Index	7	INE377Y14AR1	Bajaj Housing Finance Ltd.
CRISIL 1 Month CP Index	8	INE115A14ES5	LIC Housing Finance Ltd.
CRISIL 1 Month CP Index	9	INE033L14MW2	Tata Capital Housing Finance Ltd.
CRISIL 1 Month CP Index	10	INE870H14TQ2	Network 18 Media & Invst. Ltd.
CRISIL 1 Month CP Index	11	INE423A14WD7	Adani Enterprises Ltd.
CRISIL 1 Month CP Index	12	INE233A14T94	Godrej Industries Ltd.
CRISIL 1 Month CP Index	13	INE054A14087	V.I.P Industries Ltd.
CRISIL 2 Month CP Index	1	INE508G14GY1	Time Technoplast Ltd.
CRISIL 2 Month CP Index	2	INE128M14993	L&T Metro Rail (Hyderabad) Ltd.
CRISIL 2 Month CP Index	3	INE018A14LF3	Larsen & Toubro Ltd.
CRISIL 2 Month CP Index	4	INE725H14CK7	Tata Projects Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 2 Month CP Index	5	INE047A14AB4	Grasim Industries Ltd.
CRISIL 2 Month CP Index	6	INE118D14878	Nuvoco Vistas Corporation Ltd.
CRISIL 2 Month CP Index	7	INE481G14EX8	Ultratech Cement Ltd.
CRISIL 2 Month CP Index	8	INE532F14A15	Edelweiss Financial Services Ltd.
CRISIL 2 Month CP Index	9	INE012I14RB5	JM Financial Services Ltd.
CRISIL 2 Month CP Index	10	INE140A144W3	Piramal Enterprises Ltd.
CRISIL 2 Month CP Index	11	INE870H14TX8	Network 18 Media & Invst. Ltd.
CRISIL 2 Month CP Index	12	INE191H14470	PVR Inox Ltd.
CRISIL 2 Month CP Index	13	INE037E14A00	Tata Teleservices Ltd.
CRISIL 3 Month CP Index	1	INE047A14AC2	Grasim Industries Ltd.
CRISIL 3 Month CP Index	2	INE823G14AM2	J. K. Cement Ltd.
CRISIL 3 Month CP Index	3	INE929O14CV8	Reliance Retail Ventures Ltd.
CRISIL 3 Month CP Index	4	INE860H144M5	Aditya Birla Finance Ltd.
CRISIL 3 Month CP Index	5	INE514E14SK8	Export Import Bank Of India
CRISIL 3 Month CP Index	6	INE261F14MN0	National Bank for Agriculture & Rural Development
CRISIL 3 Month CP Index	7	INE831R14EL6	Aditya Birla Housing Finance Ltd.
CRISIL 3 Month CP Index	8	INE071G14GE2	ICICI Home Finance Co. Ltd.
CRISIL 3 Month CP Index	9	INE516Y14HE7	Piramal Capital & Housing Finance Ltd.
CRISIL 3 Month CP Index	10	INE733E14BR5	NTPC
CRISIL 3 Month CP Index	11	INE245A14JU5	Tata Power Co. Ltd.
CRISIL 3 Month CP Index	12	INE403D14528	Bharti Telecom Ltd.
CRISIL 3 Month CP Index	13	INE110L14SQ7	Reliance Jio Infocomm Ltd.
CRISIL 6 Month CP Index	1	INE824H14QT9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL 6 Month CP Index	2	INE140A144T9	Piramal Enterprises Ltd.
CRISIL 6 Month CP Index	3	INE403G14SU8	Standard Chartered Capital Ltd.
CRISIL 6 Month CP Index	4	INE477L14FS3	IIFL Home Finance Ltd.
CRISIL 6 Month CP Index	5	INE516Y14GW1	Piramal Capital & Housing Finance Ltd.
CRISIL 6 Month CP Index	6	INE667F14GL4	Sundaram Home Finance Ltd.
CRISIL 6 Month CP Index	7	INE191H14504	PVR Inox Ltd.
CRISIL 6 Month CP Index	8	INE423A14WH8	Adani Enterprises Ltd.
CRISIL 6 Month CP Index	9	INE0CCU14054	Mindspace Business Parks Reit
CRISIL 1 Year CP Index	1	INE539K14BS1	HDFC Credila Financial Services Ltd.
CRISIL 1 Year CP Index	2	INE824H14QU7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL 1 Year CP Index	3	INE403G14SV6	Standard Chartered Capital Ltd.
CRISIL 1 Year CP Index	4	INE634S14039	Mankind Pharma Ltd.
CRISIL 1 Year CP Index	5	INE02JD14575	Godrej Housing Finance Ltd.
CRISIL 1 Year CP Index	6	INE800X14267	Hero Housing Finance Ltd.
CRISIL 1 Year CP Index	7	INE950O14BT0	Mahindra Rural Housing Finance Ltd.
CRISIL 1 Year CP Index	8	INE403D14544	Bharti Telecom Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 1 Year CP Index	9	INE517B14AB4	Tata Teleservices (Maharashtra) Ltd.
CRISIL 1 Year CP Index	10	INE037E14AQ5	Tata Teleservices Ltd.
CRISIL Up to 91-Day CP Index	1	INE248U14PU4	360 One Prime Ltd.
CRISIL Up to 91-Day CP Index	2	INE466L14CW5	360 One Wam Ltd.
CRISIL Up to 91-Day CP Index	3	INE466L14DN2	360 One Wam Ltd.
CRISIL Up to 91-Day CP Index	4	INE769A14882	Aarti Industries Ltd.
CRISIL Up to 91-Day CP Index	5	INE742F14RA5	Adani Ports & Special Economic Zone Ltd.
CRISIL Up to 91-Day CP Index	6	INE742F14RB3	Adani Ports & Special Economic Zone Ltd.
CRISIL Up to 91-Day CP Index	7	INE860H144A0	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	8	INE860H144B8	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	9	INE860H144C6	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	10	INE860H144K9	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	11	INE860H144M5	Aditya Birla Finance Ltd.
CRISIL Up to 91-Day CP Index	12	INE831R14EG6	Aditya Birla Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	13	INE831R14EH4	Aditya Birla Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	14	INE831R14EL6	Aditya Birla Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	15	INE901L14BB7	Alembic Pharmaceuticals Ltd.
CRISIL Up to 91-Day CP Index	16	INE702C14CG5	APL Apollo Tubes Ltd.
CRISIL Up to 91-Day CP Index	17	INE702C14CH3	APL Apollo Tubes Ltd.
CRISIL Up to 91-Day CP Index	18	INE438A14JP6	Apollo Tyres Ltd.
CRISIL Up to 91-Day CP Index	19	INE891K14NO0	Axis Finance Ltd.
CRISIL Up to 91-Day CP Index	20	INE110O14ED9	Axis Securities Ltd.
CRISIL Up to 91-Day CP Index	21	INE296A14WV9	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	22	INE296A14ZB4	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	23	INE296A14ZC2	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	24	INE296A14ZF5	Bajaj Finance Ltd.
CRISIL Up to 91-Day CP Index	25	INE01C314AM0	Bajaj Financial Securities 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	INE377Y14AR1	Bajaj Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	29	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	30	INE704I14JF5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	31	INE343G14479	Bharti Hexacom Ltd.
CRISIL Up to 91-Day CP Index	32	INE472A14NV5	Blue Star Ltd.
CRISIL Up to 91-Day CP Index	33	INE477A14DF8	CanFin Homes Ltd.
CRISIL Up to 91-Day CP Index	34	INE477A14DG6	CanFin Homes Ltd.
CRISIL Up to 91-Day CP Index	35	INE015Y14583	Carat Lane Trading Pvt. Ltd.
CRISIL Up to 91-Day CP Index	36	INE482A14DA9	Ceat Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	37	INE085A14II2	Chambal Fertilizers & Chemicals Ltd.
CRISIL Up to 91-Day CP Index	38	INE121A14WLO	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	39	INE121A14WV9	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	40	INE121A14WW7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	41	INE121A14WX5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	42	INE604O14130	Dmi Finance Pvt. Ltd.
CRISIL Up to 91-Day CP Index	43	INE041014031	Embassy Office Parks Reit
CRISIL Up to 91-Day CP Index	44	INE514E14SA9	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	45	INE514E14SE1	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	46	INE514E14SG6	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	47	INE514E14SK8	Export Import Bank Of India
CRISIL Up to 91-Day CP Index	48	INE289B14IY5	Gic Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	49	INE289B14JD7	Gic Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	50	INE982D14BA6	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL Up to 91-Day CP Index	51	INE102D14AH8	Godrej Consumer Products Ltd.
CRISIL Up to 91-Day CP Index	52	INE102D14AJ4	Godrej Consumer Products Ltd.
CRISIL Up to 91-Day CP Index	53	INE233A14T03	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	54	INE233A14T52	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	55	INE233A14T86	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	56	INE233A14T94	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	57	INE233A14U18	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	58	INE233A14V17	Godrej Industries Ltd.
CRISIL Up to 91-Day CP Index	59	INE484J14VE0	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	60	INE484J14VL5	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	61	INE484J14VM3	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	62	INE484J14VR2	Godrej Properties Ltd.
CRISIL Up to 91-Day CP Index	63	INE047A14990	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	64	INE047A14AA6	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	65	INE047A14AB4	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	66	INE047A14AC2	Grasim Industries Ltd.
CRISIL Up to 91-Day CP Index	67	INE756I14ED1	HDB Financial Services Ltd.
CRISIL Up to 91-Day CP Index	68	INE700G14IK9	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	69	INE700G14LT4	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	70	INE700G14LW8	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	71	INE700G14LX6	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	72	INE700G14MA2	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	73	INE700G14MG9	Hdfc Securities Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	74	INE700G14MH7	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	75	INE700G14MN5	Hdfc Securities Ltd.
CRISIL Up to 91-Day CP Index	76	INE957N14IE4	Hero Fincorp Ltd.
CRISIL Up to 91-Day CP Index	77	INE957N14IT2	Hero Fincorp Ltd.
CRISIL Up to 91-Day CP Index	78	INE957N14IV8	Hero Fincorp Ltd.
CRISIL Up to 91-Day CP Index	79	INE094A14JS1	Hindustan Petroleum Corporation Ltd.
CRISIL Up to 91-Day CP Index	80	INE267A14705	Hindustan Zinc Ltd.
CRISIL Up to 91-Day CP Index	81	INE267A14747	Hindustan Zinc Ltd.
CRISIL Up to 91-Day CP Index	82	INE071G14FZ9	ICICI Home Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	83	INE071G14GC6	ICICI Home Finance Co. Ltd.
CRISIL Up to 91-Day CP Index	84	INE763G14SD1	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	85	INE763G14SN0	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	86	INE763G14US5	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	87	INE763G14VP9	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	88	INE763G14VV7	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	89	INE763G14VW5	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	90	INE763G14VY1	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	91	INE763G14WE1	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	92	INE763G14WF8	ICICI Securities Ltd.
CRISIL Up to 91-Day CP Index	93	INE02FN14226	IGH Holdings Pvt. Ltd.
CRISIL Up to 91-Day CP Index	94	INE02FN14242	IGH Holdings Pvt. Ltd.
CRISIL Up to 91-Day CP Index	95	INE530B14CH0	IIFL Finance Ltd.
CRISIL Up to 91-Day CP Index	96	INE477L14FP9	IIFL Home Finance Ltd.
CRISIL Up to 91-Day CP Index	97	INE879F14IN7	Infina Finance Pvt. Ltd.
CRISIL Up to 91-Day CP Index	98	INE879F14IR8	Infina Finance Pvt. Ltd.
CRISIL Up to 91-Day CP Index	99	INE012I14PZ8	JM Financial Services Ltd.
CRISIL Up to 91-Day CP Index	100	INE012I14RB5	JM Financial Services Ltd.
CRISIL Up to 91-Day CP Index	101	INE0BY014326	Jubilant Ingrevia Ltd.
CRISIL Up to 91-Day CP Index	102	INE824H14NU4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	103	INE824H14OM9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	104	INE824H14QA9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	105	INE824H14QH4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	106	INE824H14QJ0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	107	INE824H14QK8	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	108	INE824H14QO0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL Up to 91-Day CP Index	109	INE220B14BG2	Kalpataru Projects International Ltd.
CRISIL Up to 91-Day CP Index	110	INE884B14556	Kirloskar Ferrous Industries Ltd.
CRISIL Up to 91-Day CP Index	111	INE028E14OK8	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	112	INE028E14PG3	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	113	INE028E14PI9	Kotak Securities Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	114	INE028E14PJ7	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	115	INE028E14PM1	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	116	INE028E14PQ2	Kotak Securities Ltd.
CRISIL Up to 91-Day CP Index	117	INE498L14AY8	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	118	INE498L14CN7	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	119	INE498L14CP2	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	120	INE498L14CQ0	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	121	INE498L14CS6	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	122	INE498L14CT4	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	123	INE498L14CV0	L&T Finance Ltd.
CRISIL Up to 91-Day CP Index	124	INE128M14977	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	125	INE128M14985	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	126	INE128M14993	L&T Metro Rail (Hyderabad) Ltd.
CRISIL Up to 91-Day CP Index	127	INE018A14KY6	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	128	INE018A14LE6	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	129	INE018A14LF3	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	130	INE018A14LG1	Larsen & Toubro Ltd.
CRISIL Up to 91-Day CP Index	131	INE115A14EQ9	LIC Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	132	INE115A14ES5	LIC Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	133	INE774D14SQ7	Mahindra & Mahindra Financial Services Ltd.
CRISIL Up to 91-Day CP Index	134	INE774D14ST1	Mahindra & Mahindra Financial Services Ltd.
CRISIL Up to 91-Day CP Index	135	INE338I14IL2	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	136	INE338I14IM0	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	137	INE338I14IP3	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	138	INE338I14IT5	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	139	INE338I14IV1	Motilal Oswal Financial Services Ltd.
CRISIL Up to 91-Day CP Index	140	INE414G14TH0	Muthoot Finance Ltd.
CRISIL Up to 91-Day CP Index	141	INE261F14MI0	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	142	INE261F14MK6	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	143	INE261F14MN0	National Bank for Agriculture & Rural Development
CRISIL Up to 91-Day CP Index	144	INE870H14TQ2	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	145	INE870H14TX8	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	146	INE870H14UC0	Network 18 Media & Invst. Ltd.
CRISIL Up to 91-Day CP Index	147	INE091A14ED0	Nirma Ltd.
CRISIL Up to 91-Day CP Index	148	INE05C614469	Nlc Tamil Nadu Power Ltd.
CRISIL Up to 91-Day CP Index	149	INE05C614477	Nlc Tamil Nadu Power Ltd.
CRISIL Up to 91-Day CP Index	150	INE733E14BQ7	NTPC



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	151	INE733E14BR5	NTPC
CRISIL Up to 91-Day CP Index	152	INE118D14878	Nuvoco Vistas Corporation Ltd.
CRISIL Up to 91-Day CP Index	153	INE163N14428	ONGC Petro Additions Ltd.
CRISIL Up to 91-Day CP Index	154	INE163N14469	ONGC Petro Additions Ltd.
CRISIL Up to 91-Day CP Index	155	INE116F14174	Panatone Finvest Ltd.
CRISIL Up to 91-Day CP Index	156	INE116F14182	Panatone Finvest Ltd.
CRISIL Up to 91-Day CP Index	157	INE417C14645	Pilani Investment & Industries Corporation Ltd.
CRISIL Up to 91-Day CP Index	158	INE516Y14GR1	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	159	INE516Y14GV3	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	160	INE516Y14GY7	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	161	INE516Y14HB3	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	162	INE516Y14HE7	Piramal Capital & Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	163	INE140A143P9	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	164	INE140A144J0	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	165	INE140A144W3	Piramal Enterprises Ltd.
CRISIL Up to 91-Day CP Index	166	INE572E14JL3	PNB Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	167	INE572E14JO7	PNB Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	168	INE511C14XL6	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	169	INE511C14XN2	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	170	INE511C14XS1	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	171	INE511C14XU7	Poonawalla Fincorp Ltd.
CRISIL Up to 91-Day CP Index	172	INE891D14ZA8	Redington (India) Ltd.
CRISIL Up to 91-Day CP Index	173	INE891D14ZB6	Redington (India) Ltd.
CRISIL Up to 91-Day CP Index	174	INE002A14KU8	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	175	INE002A14KV6	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	176	INE002A14KW4	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	177	INE002A14KX2	Reliance Industries Ltd.
CRISIL Up to 91-Day CP Index	178	INE110L14SM6	Reliance Jio Infocomm Ltd.
CRISIL Up to 91-Day CP Index	179	INE110L14SQ7	Reliance Jio Infocomm Ltd.
CRISIL Up to 91-Day CP Index	180	INE929O14CN5	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	181	INE929O14CO3	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	182	INE929O14CQ8	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	183	INE929O14CT2	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	184	INE929O14CV8	Reliance Retail Ventures Ltd.
CRISIL Up to 91-Day CP Index	185	INE212K14973	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	186	INE212K14981	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	187	INE212K14999	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	188	INE212K14AB3	Sbicap Securities Ltd.
CRISIL Up to 91-Day CP Index	189	INE211H14773	Sharekhan Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Up to 91-Day CP Index	190	INE211H14930	Sharekhan Ltd.
CRISIL Up to 91-Day CP Index	191	INE721A14DV6	Shriram Finance Ltd.
CRISIL Up to 91-Day CP Index	192	INE721A14DW4	Shriram Finance Ltd.
CRISIL Up to 91-Day CP Index	193	INE432R14261	Shriram Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	194	INE941D14626	Sikka Ports & Terminals Ltd.
CRISIL Up to 91-Day CP Index	195	INE04TA14436	Skoda Auto Volkswagen India Pvt. Ltd.
CRISIL Up to 91-Day CP Index	196	INE556F14KP2	Small Industries Development Bank Of India
CRISIL Up to 91-Day CP Index	197	INE535H14JA6	SMFG India Credit Co. Ltd.
CRISIL Up to 91-Day CP Index	198	INE535H14JC2	SMFG India Credit Co. Ltd.
CRISIL Up to 91-Day CP Index	199	INE403G14SF9	Standard Chartered Capital Ltd.
CRISIL Up to 91-Day CP Index	200	INE660A14YA6	Sundaram Finance Ltd.
CRISIL Up to 91-Day CP Index	201	INE660A14YE8	Sundaram Finance Ltd.
CRISIL Up to 91-Day CP Index	202	INE033L14MW2	Tata Capital Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	203	INE033L14MX0	Tata Capital Housing Finance Ltd.
CRISIL Up to 91-Day CP Index	204	INE976I14OW4	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	205	INE976I14OY0	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	206	INE976I14PA7	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	207	INE976I14PF6	Tata Capital Ltd.
CRISIL Up to 91-Day CP Index	208	INE151A14099	Tata Communications Ltd.
CRISIL Up to 91-Day CP Index	209	INE582L14HT4	Tata Housing Development Co. Ltd.
CRISIL Up to 91-Day CP Index	210	INE582L14HU2	Tata Housing Development Co. Ltd.
CRISIL Up to 91-Day CP Index	211	INE477S14CR7	Tata Motors Finance Ltd.
CRISIL Up to 91-Day CP Index	212	INE477S14CT3	Tata Motors Finance Ltd.
CRISIL Up to 91-Day CP Index	213	INE477S14CU1	Tata Motors Finance Ltd.
CRISIL Up to 91-Day CP Index	214	INE155A14TE9	Tata Motors Ltd.
CRISIL Up to 91-Day CP Index	215	INE607M14BN3	Tata Power Renewable Energy Ltd.
CRISIL Up to 91-Day CP Index	216	INE725H14CH3	Tata Projects Ltd.
CRISIL Up to 91-Day CP Index	217	INE725H14CJ9	Tata Projects Ltd.
CRISIL Up to 91-Day CP Index	218	INE081A14FE6	Tata Steel Ltd.
CRISIL Up to 91-Day CP Index	219	INE081A14FG1	Tata Steel Ltd.
CRISIL Up to 91-Day CP Index	220	INE729N14IH0	TVS Credit Services Ltd.
CRISIL Up to 91-Day CP Index	221	INE481G14ET6	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	222	INE481G14EV2	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	223	INE481G14EZ3	Ultratech Cement Ltd.
CRISIL Up to 91-Day CP Index	224	INE054A14087	V.I.P Industries Ltd.
CRISIL 10 Year SDL Index	1	IN1020240603	Andhra Pradesh
CRISIL 10 Year SDL Index	2	IN1220240114	Assam
CRISIL 10 Year SDL Index	3	IN1620240060	Haryana
CRISIL 10 Year SDL Index	4	IN1920240067	Karnataka
CRISIL 10 Year SDL Index	5	IN1720240093	Himachal Pradesh

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL 10 Year SDL Index	6	IN2620240019	Nagaland
CRISIL 10 Year SDL Index	7	IN2920240354	Rajasthan
CRISIL 10 Year SDL Index	8	IN2220240187	Maharashtra
CRISIL 10 Year SDL Index	9	IN2820240157	Punjab
CRISIL 10 Year SDL Index	10	IN3120240384	Tamil Nadu
CRISIL 10 Year SDL Index	11	IN3620230075	Uttarakhand
CRISIL 10 Year SDL Index	12	IN3320230284	Uttar Pradesh
CRISIL Broad Based Gilt Index	1	IN0020220128	Central Government 6.89% Taxable 16-Jan-2025
CRISIL Broad Based Gilt Index	2	IN0020150036	Central Government 7.72% Taxable 25-May-2025
CRISIL Broad Based Gilt Index	3	IN0020200112	Central Government 5.22% Taxable 15-Jun-2025
CRISIL Broad Based Gilt Index	4	IN0020120047	Central Government 8.2% Taxable 24-Sep-2025
CRISIL Broad Based Gilt Index	5	IN0020030071	Central Government 5.97% Taxable 25-Sep-2025
CRISIL Broad Based Gilt Index	6	IN0020200278	Central Government 5.15% Taxable 09-Nov-2025
CRISIL Broad Based Gilt Index	7	IN0020150093	Central Government 7.59% Taxable 11-Jan-2026
CRISIL Broad Based Gilt Index	8	IN0020190016	Central Government 7.27% Taxable 08-Apr-2026
CRISIL Broad Based Gilt Index	9	IN0020210012	Central Government 5.63% Taxable 12-Apr-2026
CRISIL Broad Based Gilt Index	10	IN0020230028	Central Government 6.99% Taxable 17-Apr-2026
CRISIL Broad Based Gilt Index	11	IN0020120039	Central Government 8.33% Taxable 09-Jul-2026
CRISIL Broad Based Gilt Index	12	IN0020160035	Central Government 6.97% Taxable 06-Sep-2026
CRISIL Broad Based Gilt Index	13	IN0020010081	Central Government 10.18% Taxable 11-Sep-2026
CRISIL Broad Based Gilt Index	14	IN0020230119	Central Government 7.33% Taxable 30-Oct-2026
CRISIL Broad Based Gilt Index	15	IN0020210186	Central Government 5.74% Taxable 15-Nov-2026
CRISIL Broad Based Gilt Index	16	IN0020140060	Central Government 8.15% Taxable 24-Nov-2026
CRISIL Broad Based Gilt Index	17	IN0020060078	Central Government 8.24% Taxable 15-Feb-2027
CRISIL Broad Based Gilt Index	18	IN0020170026	Central Government 6.79% Taxable 15-May-2027

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	19	IN0020240043	Central Government 7.02% Taxable 27-May-2027
CRISIL Broad Based Gilt Index	20	IN0020220037	Central Government 7.38% Taxable 20-Jun-2027
CRISIL Broad Based Gilt Index	21	IN0020070036	Central Government 8.26% Taxable 02-Aug-2027
CRISIL Broad Based Gilt Index	22	IN0020070069	Central Government 8.28% Taxable 21-Sep-2027
CRISIL Broad Based Gilt Index	23	IN0020170174	Central Government 7.17% Taxable 08-Jan-2028
CRISIL Broad Based Gilt Index	24	IN0020020247	Central Government 6.01% Taxable 25-Mar-2028
CRISIL Broad Based Gilt Index	25	IN0020230010	Central Government 7.06% Taxable 10-Apr-2028
CRISIL Broad Based Gilt Index	26	IN0020140011	Central Government 8.6% Taxable 02-Jun-2028
CRISIL Broad Based Gilt Index	27	IN0020030022	Central Government 6.13% Taxable 04-Jun-2028
CRISIL Broad Based Gilt Index	28	IN0020230101	Central Government 7.37% Taxable 23-Oct-2028
CRISIL Broad Based Gilt Index	29	IN0020180454	Central Government 7.26% Taxable 14-Jan-2029
CRISIL Broad Based Gilt Index	30	IN0020150069	Central Government 7.59% Taxable 20-Mar-2029
CRISIL Broad Based Gilt Index	31	IN0020220011	Central Government 7.1% Taxable 18-Apr-2029
CRISIL Broad Based Gilt Index	32	IN0020240050	Central Government 7.04% Taxable 03-Jun-2029
CRISIL Broad Based Gilt Index	33	IN0020190362	Central Government 6.45% Taxable 07-Oct-2029
CRISIL Broad Based Gilt Index	34	IN0020160118	Central Government 6.79% Taxable 26-Dec-2029
CRISIL Broad Based Gilt Index	35	IN0020150028	Central Government 7.88% Taxable 19-Mar-2030
CRISIL Broad Based Gilt Index	36	IN0020230036	Central Government 7.17% Taxable 17-Apr-2030
CRISIL Broad Based Gilt Index	37	IN0020160019	Central Government 7.61% Taxable 09-May-2030
CRISIL Broad Based Gilt Index	38	IN0020200070	Central Government 5.79% Taxable 11-May-2030
CRISIL Broad Based Gilt Index	39	IN0020200153	Central Government 5.77% Taxable 03-Aug-2030
CRISIL Broad Based Gilt Index	40	IN0020130053	Central Government 9.2% Taxable 30-Sep-2030

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	41	IN0020230135	Central Government 7.32% Taxable 13-Nov-2030
CRISIL Broad Based Gilt Index	42	IN0020200294	Central Government 5.85% Taxable 01-Dec-2030
CRISIL Broad Based Gilt Index	43	IN0020110055	Central Government 8.97% Taxable 05-Dec-2030
CRISIL Broad Based Gilt Index	44	IN0020240076	Central Government 7.02% Taxable 18-Jun-2031
CRISIL Broad Based Gilt Index	45	IN0020210095	Central Government 6.1% Taxable 12-Jul-2031
CRISIL Broad Based Gilt Index	46	IN0020170042	Central Government 6.68% Taxable 17-Sep-2031
CRISIL Broad Based Gilt Index	47	IN0020210244	Central Government 6.54% Taxable 17-Jan-2032
CRISIL Broad Based Gilt Index	48	IN0020060086	Central Government 8.28% Taxable 15-Feb-2032
CRISIL Broad Based Gilt Index	49	IN0020070044	Central Government 8.32% Taxable 02-Aug-2032
CRISIL Broad Based Gilt Index	50	IN0020220060	Central Government 7.26% Taxable 22-Aug-2032
CRISIL Broad Based Gilt Index	51	IN0020020106	Central Government 7.95% Taxable 28-Aug-2032
CRISIL Broad Based Gilt Index	52	IN0020220151	Central Government 7.26% Taxable 06-Feb-2033
CRISIL Broad Based Gilt Index	53	IN0020190065	Central Government 7.57% Taxable 17-Jun-2033
CRISIL Broad Based Gilt Index	54	IN0020230085	Central Government 7.18% Taxable 14-Aug-2033
CRISIL Broad Based Gilt Index	55	IN0020140052	Central Government 8.24% Taxable 10-Nov-2033
CRISIL Broad Based Gilt Index	56	IN0020160100	Central Government 6.57% Taxable 05-Dec-2033
CRISIL Broad Based Gilt Index	57	IN0020240019	Central Government 7.1% Taxable 08-Apr-2034
CRISIL Broad Based Gilt Index	58	IN0020040039	Central Government 7.5% Taxable 10-Aug-2034
CRISIL Broad Based Gilt Index	59	IN0020200096	Central Government 6.19% Taxable 16-Sep-2034
CRISIL Broad Based Gilt Index	60	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL Broad Based Gilt Index	61	IN0020150051	Central Government 7.73% Taxable 19-Dec-2034
CRISIL Broad Based Gilt Index	62	IN0020200245	Central Government 6.22% Taxable 16-Mar-2035

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	63	IN0020210020	Central Government 6.64% Taxable 16-Jun-2035
CRISIL Broad Based Gilt Index	64	IN0020050012	Central Government 7.4% Taxable 09-Sep-2035
CRISIL Broad Based Gilt Index	65	IN0020210152	Central Government 6.67% Taxable 15-Dec-2035
CRISIL Broad Based Gilt Index	66	IN0020220029	Central Government 7.54% Taxable 23-May-2036
CRISIL Broad Based Gilt Index	67	IN0020060045	Central Government 8.33% Taxable 07-Jun-2036
CRISIL Broad Based Gilt Index	68	IN0020220102	Central Government 7.41% Taxable 19-Dec-2036
CRISIL Broad Based Gilt Index	69	IN0020230077	Central Government 7.18% Taxable 24-Jul-2037
CRISIL Broad Based Gilt Index	70	IN0020080050	Central Government 6.83% Taxable 19-Jan-2039
CRISIL Broad Based Gilt Index	71	IN0020240027	Central Government 7.23% Taxable 15-Apr-2039
CRISIL Broad Based Gilt Index	72	IN0020190024	Central Government 7.62% Taxable 15-Sep-2039
CRISIL Broad Based Gilt Index	73	IN0020240134	Central Government 6.92% Taxable 18-Nov-2039
CRISIL Broad Based Gilt Index	74	IN0020100031	Central Government 8.3% Taxable 02-Jul-2040
CRISIL Broad Based Gilt Index	75	IN0020110063	Central Government 8.83% Taxable 12-Dec-2041
CRISIL Broad Based Gilt Index	76	IN0020120062	Central Government 8.3% Taxable 31-Dec-2042
CRISIL Broad Based Gilt Index	77	IN0020190040	Central Government 7.69% Taxable 17-Jun-2043
CRISIL Broad Based Gilt Index	78	IN0020130079	Central Government 9.23% Taxable 23-Dec-2043
CRISIL Broad Based Gilt Index	79	IN0020140078	Central Government 8.17% Taxable 01-Dec-2044
CRISIL Broad Based Gilt Index	80	IN0020150044	Central Government 8.13% Taxable 22-Jun-2045
CRISIL Broad Based Gilt Index	81	IN0020160068	Central Government 7.06% Taxable 10-Oct-2046
CRISIL Broad Based Gilt Index	82	IN0020190032	Central Government 7.72% Taxable 15-Jun-2049
CRISIL Broad Based Gilt Index	83	IN0020200054	Central Government 7.16% Taxable 20-Sep-2050
CRISIL Broad Based Gilt Index	84	IN0020200252	Central Government 6.67% Taxable 17-Dec-2050



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Gilt Index	85	IN0020160092	Central Government 6.62% Taxable 28-Nov-2051
CRISIL Broad Based Gilt Index	86	IN0020210194	Central Government 6.99% Taxable 15-Dec-2051
CRISIL Broad Based Gilt Index	87	IN0020220086	Central Government 7.36% Taxable 12-Sep-2052
CRISIL Broad Based Gilt Index	88	IN0020230051	Central Government 7.3% Taxable 19-Jun-2053
CRISIL Broad Based Gilt Index	89	IN0020240118	Central Government 7.09% Taxable 05-Aug-2054
CRISIL Broad Based Gilt Index	90	IN0020150077	Central Government 7.72% Taxable 26-Oct-2055
CRISIL Broad Based Gilt Index	91	IN0020190057	Central Government 7.63% Taxable 17-Jun-2059
CRISIL Broad Based Gilt Index	92	IN0020200039	Central Government 7.19% Taxable 15-Sep-2060
CRISIL Broad Based Gilt Index	93	IN0020200187	Central Government 6.8% Taxable 15-Dec-2060
CRISIL Broad Based Gilt Index	94	IN0020200401	Central Government 6.76% Taxable 22-Feb-2061
CRISIL Broad Based Gilt Index	95	IN0020210202	Central Government 6.95% Taxable 16-Dec-2061
CRISIL Broad Based Gilt Index	96	IN0020220094	Central Government 7.4% Taxable 19-Sep-2062
CRISIL Broad Based Gilt Index	97	IN0020230044	Central Government 7.25% Taxable 12-Jun-2063
CRISIL Broad Based Gilt Index	98	IN0020240035	Central Government 7.34% Taxable 22-Apr-2064
CRISIL Broad Based Gilt Index	99	IN0020230127	Central Government 7.46% Taxable 06-Nov-2073
CRISIL Broad Based Long Term Gilt Index	1	IN0020150051	Central Government 7.73% Taxable 19-Dec-2034
CRISIL Broad Based Long Term Gilt Index	2	IN0020200245	Central Government 6.22% Taxable 16-Mar-2035
CRISIL Broad Based Long Term Gilt Index	3	IN0020210020	Central Government 6.64% Taxable 16-Jun-2035
CRISIL Broad Based Long Term Gilt Index	4	IN0020050012	Central Government 7.4% Taxable 09-Sep-2035
CRISIL Broad Based Long Term Gilt Index	5	IN0020210152	Central Government 6.67% Taxable 15-Dec-2035
CRISIL Broad Based Long Term Gilt Index	6	IN0020220029	Central Government 7.54% Taxable 23-May-2036
CRISIL Broad Based Long Term Gilt Index	7	IN0020060045	Central Government 8.33% Taxable 07-Jun-2036

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Long Term Gilt Index	8	IN0020220102	Central Government 7.41% Taxable 19-Dec-2036
CRISIL Broad Based Long Term Gilt Index	9	IN0020230077	Central Government 7.18% Taxable 24-Jul-2037
CRISIL Broad Based Long Term Gilt Index	10	IN0020080050	Central Government 6.83% Taxable 19-Jan-2039
CRISIL Broad Based Long Term Gilt Index	11	IN0020240027	Central Government 7.23% Taxable 15-Apr-2039
CRISIL Broad Based Long Term Gilt Index	12	IN0020190024	Central Government 7.62% Taxable 15-Sep-2039
CRISIL Broad Based Long Term Gilt Index	13	IN0020240134	Central Government 6.92% Taxable 18-Nov-2039
CRISIL Broad Based Long Term Gilt Index	14	IN0020100031	Central Government 8.3% Taxable 02-Jul-2040
CRISIL Broad Based Long Term Gilt Index	15	IN0020110063	Central Government 8.83% Taxable 12-Dec-2041
CRISIL Broad Based Long Term Gilt Index	16	IN0020120062	Central Government 8.3% Taxable 31-Dec-2042
CRISIL Broad Based Long Term Gilt Index	17	IN0020190040	Central Government 7.69% Taxable 17-Jun-2043
CRISIL Broad Based Long Term Gilt Index	18	IN0020130079	Central Government 9.23% Taxable 23-Dec-2043
CRISIL Broad Based Long Term Gilt Index	19	IN0020140078	Central Government 8.17% Taxable 01-Dec-2044
CRISIL Broad Based Long Term Gilt Index	20	IN0020150044	Central Government 8.13% Taxable 22-Jun-2045
CRISIL Broad Based Long Term Gilt Index	21	IN0020160068	Central Government 7.06% Taxable 10-Oct-2046
CRISIL Broad Based Long Term Gilt Index	22	IN0020190032	Central Government 7.72% Taxable 15-Jun-2049
CRISIL Broad Based Long Term Gilt Index	23	IN0020200054	Central Government 7.16% Taxable 20-Sep-2050
CRISIL Broad Based Long Term Gilt Index	24	IN0020200252	Central Government 6.67% Taxable 17-Dec-2050
CRISIL Broad Based Long Term Gilt Index	25	IN0020160092	Central Government 6.62% Taxable 28-Nov-2051
CRISIL Broad Based Long Term Gilt Index	26	IN0020210194	Central Government 6.99% Taxable 15-Dec-2051
CRISIL Broad Based Long Term Gilt Index	27	IN0020220086	Central Government 7.36% Taxable 12-Sep-2052
CRISIL Broad Based Long Term Gilt Index	28	IN0020230051	Central Government 7.3% Taxable 19-Jun-2053
CRISIL Broad Based Long Term Gilt Index	29	IN0020240118	Central Government 7.09% Taxable 05-Aug-2054



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Long Term Gilt Index	30	IN0020150077	Central Government 7.72% Taxable 26-Oct-2055
CRISIL Broad Based Long Term Gilt Index	31	IN0020190057	Central Government 7.63% Taxable 17-Jun-2059
CRISIL Broad Based Long Term Gilt Index	32	IN0020200039	Central Government 7.19% Taxable 15-Sep-2060
CRISIL Broad Based Long Term Gilt Index	33	IN0020200187	Central Government 6.8% Taxable 15-Dec-2060
CRISIL Broad Based Long Term Gilt Index	34	IN0020200401	Central Government 6.76% Taxable 22-Feb-2061
CRISIL Broad Based Long Term Gilt Index	35	IN0020210202	Central Government 6.95% Taxable 16-Dec-2061
CRISIL Broad Based Long Term Gilt Index	36	IN0020220094	Central Government 7.4% Taxable 19-Sep-2062
CRISIL Broad Based Long Term Gilt Index	37	IN0020230044	Central Government 7.25% Taxable 12-Jun-2063
CRISIL Broad Based Long Term Gilt Index	38	IN0020240035	Central Government 7.34% Taxable 22-Apr-2064
CRISIL Broad Based Long Term Gilt Index	39	IN0020230127	Central Government 7.46% Taxable 06-Nov-2073
CRISIL Broad Based Medium Term Gilt Index	1	IN0020160118	Central Government 6.79% Taxable 26-Dec-2029
CRISIL Broad Based Medium Term Gilt Index	2	IN0020150028	Central Government 7.88% Taxable 19-Mar-2030
CRISIL Broad Based Medium Term Gilt Index	3	IN0020230036	Central Government 7.17% Taxable 17-Apr-2030
CRISIL Broad Based Medium Term Gilt Index	4	IN0020160019	Central Government 7.61% Taxable 09-May-2030
CRISIL Broad Based Medium Term Gilt Index	5	IN0020200070	Central Government 5.79% Taxable 11-May-2030
CRISIL Broad Based Medium Term Gilt Index	6	IN0020200153	Central Government 5.77% Taxable 03-Aug-2030
CRISIL Broad Based Medium Term Gilt Index	7	IN0020130053	Central Government 9.2% Taxable 30-Sep-2030
CRISIL Broad Based Medium Term Gilt Index	8	IN0020230135	Central Government 7.32% Taxable 13-Nov-2030
CRISIL Broad Based Medium Term Gilt Index	9	IN0020200294	Central Government 5.85% Taxable 01-Dec-2030
CRISIL Broad Based Medium Term Gilt Index	10	IN0020110055	Central Government 8.97% Taxable 05-Dec-2030
CRISIL Broad Based Medium Term Gilt Index	11	IN0020240076	Central Government 7.02% Taxable 18-Jun-2031
CRISIL Broad Based Medium Term Gilt Index	12	IN0020210095	Central Government 6.1% Taxable 12-Jul-2031

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Medium Term Gilt Index	13	IN0020170042	Central Government 6.68% Taxable 17-Sep-2031
CRISIL Broad Based Medium Term Gilt Index	14	IN0020210244	Central Government 6.54% Taxable 17-Jan-2032
CRISIL Broad Based Medium Term Gilt Index	15	IN0020060086	Central Government 8.28% Taxable 15-Feb-2032
CRISIL Broad Based Medium Term Gilt Index	16	IN0020070044	Central Government 8.32% Taxable 02-Aug-2032
CRISIL Broad Based Medium Term Gilt Index	17	IN0020220060	Central Government 7.26% Taxable 22-Aug-2032
CRISIL Broad Based Medium Term Gilt Index	18	IN0020020106	Central Government 7.95% Taxable 28-Aug-2032
CRISIL Broad Based Medium Term Gilt Index	19	IN0020220151	Central Government 7.26% Taxable 06-Feb-2033
CRISIL Broad Based Medium Term Gilt Index	20	IN0020190065	Central Government 7.57% Taxable 17-Jun-2033
CRISIL Broad Based Medium Term Gilt Index	21	IN0020230085	Central Government 7.18% Taxable 14-Aug-2033
CRISIL Broad Based Medium Term Gilt Index	22	IN0020140052	Central Government 8.24% Taxable 10-Nov-2033
CRISIL Broad Based Medium Term Gilt Index	23	IN0020160100	Central Government 6.57% Taxable 05-Dec-2033
CRISIL Broad Based Medium Term Gilt Index	24	IN0020240019	Central Government 7.1% Taxable 08-Apr-2034
CRISIL Broad Based Medium Term Gilt Index	25	IN0020040039	Central Government 7.5% Taxable 10-Aug-2034
CRISIL Broad Based Medium Term Gilt Index	26	IN0020200096	Central Government 6.19% Taxable 16-Sep-2034
CRISIL Broad Based Medium Term Gilt Index	27	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL Broad Based Short Term Gilt Index	1	IN0020220128	Central Government 6.89% Taxable 16-Jan-2025
CRISIL Broad Based Short Term Gilt Index	2	IN0020150036	Central Government 7.72% Taxable 25-May-2025
CRISIL Broad Based Short Term Gilt Index	3	IN0020200112	Central Government 5.22% Taxable 15-Jun-2025
CRISIL Broad Based Short Term Gilt Index	4	IN0020120047	Central Government 8.2% Taxable 24-Sep-2025
CRISIL Broad Based Short Term Gilt Index	5	IN0020030071	Central Government 5.97% Taxable 25-Sep-2025
CRISIL Broad Based Short Term Gilt Index	6	IN0020200278	Central Government 5.15% Taxable 09-Nov-2025
CRISIL Broad Based Short Term Gilt Index	7	IN0020150093	Central Government 7.59% Taxable 11-Jan-2026

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Short Term Gilt Index	8	IN0020190016	Central Government 7.27% Taxable 08-Apr-2026
CRISIL Broad Based Short Term Gilt Index	9	IN0020210012	Central Government 5.63% Taxable 12-Apr-2026
CRISIL Broad Based Short Term Gilt Index	10	IN0020230028	Central Government 6.99% Taxable 17-Apr-2026
CRISIL Broad Based Short Term Gilt Index	11	IN0020120039	Central Government 8.33% Taxable 09-Jul-2026
CRISIL Broad Based Short Term Gilt Index	12	IN0020160035	Central Government 6.97% Taxable 06-Sep-2026
CRISIL Broad Based Short Term Gilt Index	13	IN0020010081	Central Government 10.18% Taxable 11-Sep-2026
CRISIL Broad Based Short Term Gilt Index	14	IN0020230119	Central Government 7.33% Taxable 30-Oct-2026
CRISIL Broad Based Short Term Gilt Index	15	IN0020210186	Central Government 5.74% Taxable 15-Nov-2026
CRISIL Broad Based Short Term Gilt Index	16	IN0020140060	Central Government 8.15% Taxable 24-Nov-2026
CRISIL Broad Based Short Term Gilt Index	17	IN0020060078	Central Government 8.24% Taxable 15-Feb-2027
CRISIL Broad Based Short Term Gilt Index	18	IN0020170026	Central Government 6.79% Taxable 15-May-2027
CRISIL Broad Based Short Term Gilt Index	19	IN0020240043	Central Government 7.02% Taxable 27-May-2027
CRISIL Broad Based Short Term Gilt Index	20	IN0020220037	Central Government 7.38% Taxable 20-Jun-2027
CRISIL Broad Based Short Term Gilt Index	21	IN0020070036	Central Government 8.26% Taxable 02-Aug-2027
CRISIL Broad Based Short Term Gilt Index	22	IN0020070069	Central Government 8.28% Taxable 21-Sep-2027
CRISIL Broad Based Short Term Gilt Index	23	IN0020170174	Central Government 7.17% Taxable 08-Jan-2028
CRISIL Broad Based Short Term Gilt Index	24	IN0020020247	Central Government 6.01% Taxable 25-Mar-2028
CRISIL Broad Based Short Term Gilt Index	25	IN0020230010	Central Government 7.06% Taxable 10-Apr-2028
CRISIL Broad Based Short Term Gilt Index	26	IN0020140011	Central Government 8.6% Taxable 02-Jun-2028
CRISIL Broad Based Short Term Gilt Index	27	IN0020030022	Central Government 6.13% Taxable 04-Jun-2028
CRISIL Broad Based Short Term Gilt Index	28	IN0020230101	Central Government 7.37% Taxable 23-Oct-2028
CRISIL Broad Based Short Term Gilt Index	29	IN0020180454	Central Government 7.26% Taxable 14-Jan-2029

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Broad Based Short Term Gilt Index	30	IN0020150069	Central Government 7.59% Taxable 20-Mar-2029
CRISIL Broad Based Short Term Gilt Index	31	IN0020220011	Central Government 7.1% Taxable 18-Apr-2029
CRISIL Broad Based Short Term Gilt Index	32	IN0020240050	Central Government 7.04% Taxable 03-Jun-2029
CRISIL Broad Based Short Term Gilt Index	33	IN0020190362	Central Government 6.45% Taxable 07-Oct-2029
CRISIL 10 Year Gilt Index	1	IN0020240126	Central Government 6.79% Taxable 07-Oct-2034
CRISIL upto 91 Day CD Index-A	1	INE238AD6595	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	2	INE238AD6926	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	3	INE238AD6603	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	4	INE238AD6629	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	5	INE238AD6637	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	6	INE028A16GM3	Bank of Baroda
CRISIL upto 91 Day CD Index-A	7	INE028A16GN1	Bank of Baroda
CRISIL upto 91 Day CD Index-A	8	INE028A16GO9	Bank of Baroda
CRISIL upto 91 Day CD Index-A	9	INE476A16YR6	Canara Bank
CRISIL upto 91 Day CD Index-A	10	INE476A16ZG6	Canara Bank
CRISIL upto 91 Day CD Index-A	11	INE476A16ZJ0	Canara Bank
CRISIL upto 91 Day CD Index-A	12	INE476A16ZI2	Canara Bank
CRISIL upto 91 Day CD Index-A	13	INE040A16EJ9	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	14	INE040A16EK7	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	15	INE040A16FX7	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	16	INE237A165X0	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	17	INE237A163Y3	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	18	INE237A160Y9	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	19	INE237A162V1	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	20	INE237A164V7	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	21	INE237A163V9	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	22	INE160A16PX2	Punjab National Bank
CRISIL upto 91 Day CD Index-A	23	INE160A16PY0	Punjab National Bank
CRISIL upto 91 Day CD Index-A	24	INE160A16QA8	Punjab National Bank
CRISIL upto 91 Day CD Index-A	25	INE160A16QG5	Punjab National Bank
CRISIL upto 91 Day CD Index-A	26	INE160A16QD2	Punjab National Bank
CRISIL upto 91 Day CD Index-A	27	INE160A16QF7	Punjab National Bank
CRISIL upto 91 Day CD Index-A	28	INE160A16QK7	Punjab National Bank
CRISIL upto 91 Day CD Index-A	29	INE556F16AN3	Small Industries Development Bank Of India
CRISIL upto 91 Day CD Index-A	30	INE556F16AO1	Small Industries Development Bank Of India
CRISIL upto 91 Day CD Index-A	31	INE062A16531	State Bank of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CD Index-A	32	INE062A16549	State Bank of India
CRISIL upto 91 Day CD Index-A	33	INE062A16556	State Bank of India
CRISIL upto 91 Day CD Index-A	34	INE692A16HW3	Union Bank Of India
CRISIL upto 91 Day CD Index-A	35	INE692A16HX1	Union Bank Of India
CRISIL upto 91 Day CD Index-A	36	INE238AD6645	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	37	INE238AD6652	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	38	INE028A16GU6	Bank of Baroda
CRISIL upto 91 Day CD Index-A	39	INE028A16GT8	Bank of Baroda
CRISIL upto 91 Day CD Index-A	40	INE028A16EU1	Bank of Baroda
CRISIL upto 91 Day CD Index-A	41	INE476A16XI7	Canara Bank
CRISIL upto 91 Day CD Index-A	42	INE476A16XJ5	Canara Bank
CRISIL upto 91 Day CD Index-A	43	INE476A16XK3	Canara Bank
CRISIL upto 91 Day CD Index-A	44	INE476A16YV8	Canara Bank
CRISIL upto 91 Day CD Index-A	45	INE476A16ZK8	Canara Bank
CRISIL upto 91 Day CD Index-A	46	INE040A16EL5	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	47	INE040A16EM3	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	48	INE040A16FS7	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	49	INE040A16FP3	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	50	INE090AD6196	ICICI Bank Ltd.
CRISIL upto 91 Day CD Index-A	51	INE090AD6113	ICICI Bank Ltd.
CRISIL upto 91 Day CD Index-A	52	INE237A165V4	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	53	INE237A168V8	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	54	INE237A160W3	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	55	INE237A166V2	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	56	INE261F16769	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	57	INE261F16777	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	58	INE261F16793	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	59	INE261F16801	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	60	INE261F16785	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	61	INE160A16QH3	Punjab National Bank
CRISIL upto 91 Day CD Index-A	62	INE160A16OLO	Punjab National Bank
CRISIL upto 91 Day CD Index-A	63	INE556F16AP8	Small Industries Development Bank Of India
CRISIL upto 91 Day CD Index-A	64	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL upto 91 Day CD Index-A	65	INE062A16572	State Bank of India
CRISIL upto 91 Day CD Index-A	66	INE062A16564	State Bank of India
CRISIL upto 91 Day CD Index-A	67	INE692A16GQ7	Union Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CD Index-A	68	INE692A16GR5	Union Bank Of India
CRISIL upto 91 Day CD Index-A	69	INE692A16GS3	Union Bank Of India
CRISIL upto 91 Day CD Index-A	70	INE238AD6827	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	71	INE238AD6702	Axis Bank Ltd.
CRISIL upto 91 Day CD Index-A	72	INE028A16GG5	Bank of Baroda
CRISIL upto 91 Day CD Index-A	73	INE028A16GX0	Bank of Baroda
CRISIL upto 91 Day CD Index-A	74	INE476A16ZM4	Canara Bank
CRISIL upto 91 Day CD Index-A	75	INE01GA16228	DBS Bank India Ltd.
CRISIL upto 91 Day CD Index-A	76	INE040A16EP6	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	77	INE040A16FV1	HDFC Bank Ltd.
CRISIL upto 91 Day CD Index-A	78	INE090AD6139	ICICI Bank Ltd.
CRISIL upto 91 Day CD Index-A	79	INE090AD6147	ICICI Bank Ltd.
CRISIL upto 91 Day CD Index-A	80	INE237A163W7	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	81	INE237A166Y6	Kotak Mahindra Bank Ltd.
CRISIL upto 91 Day CD Index-A	82	INE261F16835	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CD Index-A	83	INE160A16PK9	Punjab National Bank
CRISIL upto 91 Day CD Index-A	84	INE160A16OM8	Punjab National Bank
CRISIL upto 91 Day CD Index-A	85	INE556F16AR4	Small Industries Development Bank Of India
CRISIL upto 91 Day CD Index-A	86	INE692A16GY1	Union Bank Of India
CRISIL upto 91 Day CD Index-A	87	INE692A16IB5	Union Bank Of India
CRISIL upto 91 Day CD Index-B	1	INE949L16CV7	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	2	INE949L16CJ2	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	3	INE457A16LX1	BANK OF MAHARASHTRA
CRISIL upto 91 Day CD Index-B	4	INE457A16LZ6	BANK OF MAHARASHTRA
CRISIL upto 91 Day CD Index-B	5	INE008A16X16	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	6	INE008A16X08	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	7	INE092T16XE1	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	8	INE092T16XF8	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	9	INE092T16XG6	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	10	INE092T16XH4	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	11	INE092T16XI2	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	12	INE562A16NK1	Indian Bank
CRISIL upto 91 Day CD Index-B	13	INE095A16X36	IndusInd Bank Ltd.
CRISIL upto 91 Day CD Index-B	14	INE095A16U88	IndusInd Bank Ltd.
CRISIL upto 91 Day CD Index-B	15	INE095A16V04	IndusInd Bank Ltd.
CRISIL upto 91 Day CD Index-B	16	INE949L16CQ7	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	17	INE949L16CP9	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	18	INE949L16CN4	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	19	INE949L16CR5	AU Small Finance Bank Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CD Index-B	20	INE171A16LY6	Federal Bank Ltd.
CRISIL upto 91 Day CD Index-B	21	INE171A16LZ3	Federal Bank Ltd.
CRISIL upto 91 Day CD Index-B	22	INE171A16LP4	Federal Bank Ltd.
CRISIL upto 91 Day CD Index-B	23	INE008A16X32	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	24	INE008A16V75	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	25	INE008A16X24	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	26	INE092T16XJ0	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	27	INE092T16XK8	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	28	INE092T16WA1	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	29	INE562A16NN5	Indian Bank
CRISIL upto 91 Day CD Index-B	30	INE562A16NC8	Indian Bank
CRISIL upto 91 Day CD Index-B	31	INE562A16NL9	Indian Bank
CRISIL upto 91 Day CD Index-B	32	INE095A16V12	IndusInd Bank Ltd.
CRISIL upto 91 Day CD Index-B	33	INE949L16CD5	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	34	INE949L16CH6	AU Small Finance Bank Ltd.
CRISIL upto 91 Day CD Index-B	35	INE457A16ML4	BANK OF MAHARASHTRA
CRISIL upto 91 Day CD Index-B	36	INE084A16CN3	Bank Of India
CRISIL upto 91 Day CD Index-B	37	INE084A16CR4	Bank Of India
CRISIL upto 91 Day CD Index-B	38	INE171A16LQ2	Federal Bank Ltd.
CRISIL upto 91 Day CD Index-B	39	INE171A16LT6	Federal Bank Ltd.
CRISIL upto 91 Day CD Index-B	40	INE008A16W74	IDBI Bank Ltd.
CRISIL upto 91 Day CD Index-B	41	INE092T16XR3	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	42	INE092T16WM6	IDFC First Bank Ltd.
CRISIL upto 91 Day CD Index-B	43	INE562A16NO3	Indian Bank
CRISIL upto 91 Day CD Index-B	44	INE095A16V87	IndusInd Bank Ltd.
CRISIL upto 91 Day CD Index-B	45	INE095A16V79	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-A	1	INE238AD6595	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	2	INE238AD6926	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	3	INE238AD6603	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	4	INE238AD6629	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	5	INE238AD6637	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	6	INE028A16GM3	Bank of Baroda
CRISIL upto 365 Day CD index-A	7	INE028A16GN1	Bank of Baroda
CRISIL upto 365 Day CD index-A	8	INE028A16GO9	Bank of Baroda
CRISIL upto 365 Day CD index-A	9	INE476A16YR6	Canara Bank
CRISIL upto 365 Day CD index-A	10	INE476A16ZG6	Canara Bank
CRISIL upto 365 Day CD index-A	11	INE476A16ZI2	Canara Bank
CRISIL upto 365 Day CD index-A	12	INE476A16ZJ0	Canara Bank
CRISIL upto 365 Day CD index-A	13	INE476A16ZH4	Canara Bank
CRISIL upto 365 Day CD index-A	14	INE040A16EJ9	HDFC Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-A	15	INE040A16EK7	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	16	INE040A16FX7	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	17	INE237A165X0	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	18	INE237A163Y3	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	19	INE237A160Y9	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	20	INE237A162V1	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	21	INE237A163V9	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	22	INE237A164V7	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	23	INE160A16PX2	Punjab National Bank
CRISIL upto 365 Day CD index-A	24	INE160A16PY0	Punjab National Bank
CRISIL upto 365 Day CD index-A	25	INE160A16QA8	Punjab National Bank
CRISIL upto 365 Day CD index-A	26	INE160A16QG5	Punjab National Bank
CRISIL upto 365 Day CD index-A	27	INE160A16QD2	Punjab National Bank
CRISIL upto 365 Day CD index-A	28	INE160A16QF7	Punjab National Bank
CRISIL upto 365 Day CD index-A	29	INE160A16QK7	Punjab National Bank
CRISIL upto 365 Day CD index-A	30	INE556F16AN3	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	31	INE556F16AO1	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	32	INE062A16531	State Bank of India
CRISIL upto 365 Day CD index-A	33	INE062A16549	State Bank of India
CRISIL upto 365 Day CD index-A	34	INE062A16556	State Bank of India
CRISIL upto 365 Day CD index-A	35	INE692A16HW3	Union Bank Of India
CRISIL upto 365 Day CD index-A	36	INE692A16HX1	Union Bank Of India
CRISIL upto 365 Day CD index-A	37	INE238AD6AA7	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	38	INE238AD6983	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	39	INE476A16ZO0	Canara Bank
CRISIL upto 365 Day CD index-A	40	INE040A16FQ1	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	41	INE040A16FR9	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	42	INE040A16FY5	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	43	INE090AD6204	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	44	INE237A168Y2	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	45	INE556F16AV6	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	46	INE556F16AW4	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	47	INE556F16AX2	#N/A
CRISIL upto 365 Day CD index-A	48	INE692A16IC3	Union Bank Of India
CRISIL upto 365 Day CD index-A	49	INE238AD6645	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	50	INE238AD6652	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	51	INE028A16GU6	Bank of Baroda
CRISIL upto 365 Day CD index-A	52	INE028A16GT8	Bank of Baroda
CRISIL upto 365 Day CD index-A	53	INE028A16EU1	Bank of Baroda
CRISIL upto 365 Day CD index-A	54	INE476A16XI7	Canara Bank



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-A	55	INE476A16XJ5	Canara Bank
CRISIL upto 365 Day CD index-A	56	INE476A16XK3	Canara Bank
CRISIL upto 365 Day CD index-A	57	INE476A16YV8	Canara Bank
CRISIL upto 365 Day CD index-A	58	INE476A16ZK8	Canara Bank
CRISIL upto 365 Day CD index-A	59	INE040A16EL5	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	60	INE040A16FP3	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	61	INE040A16EM3	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	62	INE040A16FS7	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	63	INE090AD6196	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	64	INE090AD6113	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	65	INE237A165V4	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	66	INE237A166V2	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	67	INE237A168V8	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	68	INE237A160W3	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	69	INE261F16769	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	70	INE261F16777	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	71	INE261F16785	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	72	INE261F16793	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	73	INE261F16801	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	74	INE160A16OH8	Punjab National Bank
CRISIL upto 365 Day CD index-A	75	INE160A16QH3	Punjab National Bank
CRISIL upto 365 Day CD index-A	76	INE160A16OI6	Punjab National Bank
CRISIL upto 365 Day CD index-A	77	INE160A16OLO	Punjab National Bank
CRISIL upto 365 Day CD index-A	78	INE160A16QI1	Punjab National Bank
CRISIL upto 365 Day CD index-A	79	INE556F16AP8	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	80	INE556F16AQ6	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	81	INE062A16572	State Bank of India
CRISIL upto 365 Day CD index-A	82	INE062A16564	State Bank of India
CRISIL upto 365 Day CD index-A	83	INE692A16GQ7	Union Bank Of India
CRISIL upto 365 Day CD index-A	84	INE692A16GR5	Union Bank Of India
CRISIL upto 365 Day CD index-A	85	INE692A16GS3	Union Bank Of India
CRISIL upto 365 Day CD index-A	86	INE238AD6694	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	87	INE238AD6819	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	88	INE238AD6827	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	89	INE238AD6702	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	90	INE028A16EX5	Bank of Baroda

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-A	91	INE028A16EZ0	Bank of Baroda
CRISIL upto 365 Day CD index-A	92	INE028A16FB8	Bank of Baroda
CRISIL upto 365 Day CD index-A	93	INE028A16GG5	Bank of Baroda
CRISIL upto 365 Day CD index-A	94	INE028A16FL7	Bank of Baroda
CRISIL upto 365 Day CD index-A	95	INE028A16GX0	Bank of Baroda
CRISIL upto 365 Day CD index-A	96	INE476A16YZ9	Canara Bank
CRISIL upto 365 Day CD index-A	97	INE476A16YS4	Canara Bank
CRISIL upto 365 Day CD index-A	98	INE476A16ZC5	Canara Bank
CRISIL upto 365 Day CD index-A	99	INE476A16XV0	Canara Bank
CRISIL upto 365 Day CD index-A	100	INE476A16XZ1	Canara Bank
CRISIL upto 365 Day CD index-A	101	INE476A16YH7	Canara Bank
CRISIL upto 365 Day CD index-A	102	INE476A16ZM4	Canara Bank
CRISIL upto 365 Day CD index-A	103	INE01GA16228	DBS Bank India Ltd.
CRISIL upto 365 Day CD index-A	104	INE040A16EN1	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	105	INE040A16EP6	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	106	INE040A16ER2	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	107	INE040A16EU6	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	108	INE040A16FV1	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	109	INE090AD6121	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	110	INE090AD6139	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	111	INE090AD6147	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	112	INE237A162W9	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	113	INE237A163W7	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	114	INE237A164W5	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	115	INE237A165W2	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	116	INE237A166W0	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	117	INE237A167W8	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	118	INE237A166Y6	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	119	INE261F16819	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	120	INE261F16827	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	121	INE261F16835	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	122	INE261F16843	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	123	INE160A16QJ9	Punjab National Bank
CRISIL upto 365 Day CD index-A	124	INE160A16PK9	Punjab National Bank
CRISIL upto 365 Day CD index-A	125	INE160A16OM8	Punjab National Bank
CRISIL upto 365 Day CD index-A	126	INE160A16OP1	Punjab National Bank
CRISIL upto 365 Day CD index-A	127	INE556F16AR4	Small Industries Development Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-A	128	INE692A16GX3	Union Bank Of India
CRISIL upto 365 Day CD index-A	129	INE692A16GY1	Union Bank Of India
CRISIL upto 365 Day CD index-A	130	INE692A16GZ8	Union Bank Of India
CRISIL upto 365 Day CD index-A	131	INE692A16IB5	Union Bank Of India
CRISIL upto 365 Day CD index-A	132	INE238AD6744	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	133	INE476A16YB0	Canara Bank
CRISIL upto 365 Day CD index-A	134	INE476A16YC8	Canara Bank
CRISIL upto 365 Day CD index-A	135	INE476A16ZN2	Canara Bank
CRISIL upto 365 Day CD index-A	136	INE514E16CH3	Export Import Bank Of India
CRISIL upto 365 Day CD index-A	137	INE237A168W6	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	138	INE237A161X9	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	139	INE261F16850	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	140	INE261F16868	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	141	INE261F16744	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	142	INE160A16PE2	Punjab National Bank
CRISIL upto 365 Day CD index-A	143	INE692A16HP7	Union Bank Of India
CRISIL upto 365 Day CD index-A	144	INE692A16HR3	Union Bank Of India
CRISIL upto 365 Day CD index-A	145	INE692A16HE1	Union Bank Of India
CRISIL upto 365 Day CD index-A	146	INE692A16HF8	Union Bank Of India
CRISIL upto 365 Day CD index-A	147	INE692A16HZ6	Union Bank Of India
CRISIL upto 365 Day CD index-A	148	INE238AD6967	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	149	INE238AD6843	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	150	INE238AD6835	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	151	INE238AD6975	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	152	INE028A16GP6	Bank of Baroda
CRISIL upto 365 Day CD index-A	153	INE028A16GR2	Bank of Baroda
CRISIL upto 365 Day CD index-A	154	INE028A16GS0	Bank of Baroda
CRISIL upto 365 Day CD index-A	155	INE028A16GV4	Bank of Baroda
CRISIL upto 365 Day CD index-A	156	INE476A16ZL6	Canara Bank
CRISIL upto 365 Day CD index-A	157	INE040A16FT5	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	158	INE040A16FE7	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	159	INE237A160X1	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	160	INE237A162X7	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	161	INE237A163X5	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	162	INE237A166X8	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	163	INE237A167X6	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	164	INE237A168X4	Kotak Mahindra Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-A	165	INE237A169X2	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	166	INE160A16PF9	Punjab National Bank
CRISIL upto 365 Day CD index-A	167	INE556F16AS2	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	168	INE238AD6868	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	169	INE238AD6876	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	170	INE238AD6884	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	171	INE238AD6900	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	172	INE238AD6892	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	173	INE238AD6918	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	174	INE238AD6959	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	175	INE238AD6942	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	176	INE238AD6934	Axis Bank Ltd.
CRISIL upto 365 Day CD index-A	177	INE028A16GQ4	Bank of Baroda
CRISIL upto 365 Day CD index-A	178	INE476A16YY2	Canara Bank
CRISIL upto 365 Day CD index-A	179	INE476A16ZA9	Canara Bank
CRISIL upto 365 Day CD index-A	180	INE040A16FA5	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	181	INE040A16FD9	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	182	INE040A16FF4	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	183	INE040A16FJ6	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	184	INE040A16FN8	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	185	INE040A16FM0	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	186	INE040A16FO6	HDFC Bank Ltd.
CRISIL upto 365 Day CD index-A	187	INE090AD6162	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	188	INE090AD6170	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	189	INE090AD6188	ICICI Bank Ltd.
CRISIL upto 365 Day CD index-A	190	INE237A161Y7	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	191	INE237A162Y5	Kotak Mahindra Bank Ltd.
CRISIL upto 365 Day CD index-A	192	INE261F16876	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	193	INE261F16884	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CD index-A	194	INE160A16PJ1	Punjab National Bank
CRISIL upto 365 Day CD index-A	195	INE556F16AT0	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-A	196	INE556F16AU8	Small Industries Development Bank Of India
CRISIL upto 365 Day CD index-B	1	INE949L16CV7	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	2	INE949L16CJ2	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	3	INE457A16LX1	BANK OF MAHARASHTRA
CRISIL upto 365 Day CD index-B	4	INE457A16LZ6	BANK OF MAHARASHTRA
CRISIL upto 365 Day CD index-B	5	INE008A16X16	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	6	INE008A16X08	IDBI Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-B	7	INE092T16XE1	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	8	INE092T16XF8	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	9	INE092T16XG6	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	10	INE092T16XH4	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	11	INE092T16XI2	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	12	INE562A16NK1	Indian Bank
CRISIL upto 365 Day CD index-B	13	INE095A16X36	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	14	INE095A16U88	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	15	INE095A16V04	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	16	INE949L16CY1	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	17	INE949L16DA9	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	18	INE949L16DE1	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	19	INE084A16CS2	Bank Of India
CRISIL upto 365 Day CD index-B	20	INE171A16MN7	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	21	INE092T16XT9	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	22	INE092T16XU7	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	23	INE562A16NM7	Indian Bank
CRISIL upto 365 Day CD index-B	24	INE562A16NQ8	Indian Bank
CRISIL upto 365 Day CD index-B	25	INE095A16X77	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	26	INE949L16CR5	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	27	INE949L16CQ7	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	28	INE949L16CP9	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	29	INE949L16CN4	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	30	INE171A16LY6	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	31	INE171A16LZ3	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	32	INE171A16LP4	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	33	INE008A16X24	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	34	INE008A16X32	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	35	INE008A16V75	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	36	INE092T16XJ0	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	37	INE092T16XK8	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	38	INE092T16WA1	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	39	INE562A16NN5	Indian Bank
CRISIL upto 365 Day CD index-B	40	INE562A16NC8	Indian Bank
CRISIL upto 365 Day CD index-B	41	INE562A16NL9	Indian Bank
CRISIL upto 365 Day CD index-B	42	INE095A16V12	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	43	INE949L16CI4	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	44	INE949L16CA1	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	45	INE949L16CC7	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	46	INE949L16CD5	AU Small Finance Bank Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-B	47	INE949L16CE3	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	48	INE949L16CF0	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	49	INE949L16CG8	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	50	INE949L16CH6	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	51	INE457A16ML4	BANK OF MAHARASHTRA
CRISIL upto 365 Day CD index-B	52	INE084A16CL7	Bank Of India
CRISIL upto 365 Day CD index-B	53	INE084A16CN3	Bank Of India
CRISIL upto 365 Day CD index-B	54	INE084A16CJ1	Bank Of India
CRISIL upto 365 Day CD index-B	55	INE084A16CR4	Bank Of India
CRISIL upto 365 Day CD index-B	56	INE171A16LQ2	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	57	INE171A16LS8	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	58	INE171A16LT6	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	59	INE008A16W74	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	60	INE092T16XR3	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	61	INE092T16WB9	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	62	INE092T16WC7	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	63	INE092T16WD5	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	64	INE092T16WE3	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	65	INE092T16WM6	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	66	INE562A16MT4	Indian Bank
CRISIL upto 365 Day CD index-B	67	INE562A16MR8	Indian Bank
CRISIL upto 365 Day CD index-B	68	INE562A16NO3	Indian Bank
CRISIL upto 365 Day CD index-B	69	INE095A16V46	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	70	INE095A16V53	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	71	INE095A16V61	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	72	INE095A16V79	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	73	INE095A16V87	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	74	INE095A16V95	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	75	INE095A16W03	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	76	INE095A16W11	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	77	INE008A16V59	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	78	INE095A16W29	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	79	INE095A16W37	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	80	INE949L16CZ8	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	81	INE949L16DB7	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	82	INE084A16CT0	Bank Of India
CRISIL upto 365 Day CD index-B	83	INE171A16MG1	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	84	INE171A16MD8	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	85	INE171A16ME6	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	86	INE092T16XN2	IDFC First Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD index-B	87	INE092T16X00	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	88	INE092T16XL6	IDFC First Bank Ltd.
CRISIL upto 365 Day CD index-B	89	INE562A16MZ1	Indian Bank
CRISIL upto 365 Day CD index-B	90	INE095A16X44	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	91	INE095A16X51	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	92	INE949L16CT1	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	93	INE949L16CS3	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	94	INE949L16CW5	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	95	INE949L16CX3	AU Small Finance Bank Ltd.
CRISIL upto 365 Day CD index-B	96	INE171A16MF3	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	97	INE171A16MA4	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	98	INE171A16MB2	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	99	INE171A16MC0	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	100	INE171A16MH9	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	101	INE171A16MJ5	Federal Bank Ltd.
CRISIL upto 365 Day CD index-B	102	INE008A16W82	IDBI Bank Ltd.
CRISIL upto 365 Day CD index-B	103	INE562A16NH7	Indian Bank
CRISIL upto 365 Day CD index-B	104	INE095A16W94	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	105	INE095A16X02	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	106	INE095A16X10	IndusInd Bank Ltd.
CRISIL upto 365 Day CD index-B	107	INE095A16X28	IndusInd Bank Ltd.
CRISIL upto 365 Day CD Index-C	1	INE679A16326	Csb Bank Ltd.
CRISIL upto 365 Day CD Index-C	2	INE503A16GS2	DCB Bank Ltd.
CRISIL upto 365 Day CD Index-C	3	INE063P16AA6	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	4	INE063P16AB4	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	5	INE036D16HT3	Karur Vysya Bank Ltd.
CRISIL upto 365 Day CD Index-C	6	INE036D16HU1	Karur Vysya Bank Ltd.
CRISIL upto 365 Day CD Index-C	7	INE608A16RF3	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	8	INE608A16RH9	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	9	INE608A16RI7	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	10	INE168A16MU8	The Jammu & Kashmir Bank Ltd.
CRISIL upto 365 Day CD Index-C	11	INE691A16LK2	UCO Bank
CRISIL upto 365 Day CD Index-C	12	INE735W16627	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	13	INE735W16635	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	14	INE735W16643	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	15	INE679A16334	Csb Bank Ltd.
CRISIL upto 365 Day CD Index-C	16	INE503A16GT0	DCB Bank Ltd.
CRISIL upto 365 Day CD Index-C	17	INE063P16AH1	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	18	INE063P16AN9	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	19	INE036D16HV9	Karur Vysya Bank Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD Index-C	20	INE036D16HX5	Karur Vysya Bank Ltd.
CRISIL upto 365 Day CD Index-C	21	INE036D16HW7	Karur Vysya Bank Ltd.
CRISIL upto 365 Day CD Index-C	22	INE0JOL16025	Mashreqbank Psc
CRISIL upto 365 Day CD Index-C	23	INE608A16RJ5	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	24	INE608A16RA4	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	25	INE608A16RK3	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	26	INE976G16NR5	RBL Bank Ltd.
CRISIL upto 365 Day CD Index-C	27	INE428Q16092	Suryoday Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	28	INE691A16LL0	UCO Bank
CRISIL upto 365 Day CD Index-C	29	INE735W16585	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	30	INE545U16467	Bandhan Bank Ltd.
CRISIL upto 365 Day CD Index-C	31	INE503A16GU8	DCB Bank Ltd.
CRISIL upto 365 Day CD Index-C	32	INE063P16966	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	33	INE063P16974	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	34	INE063P16AO7	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	35	INE036D16HZ0	Karur Vysya Bank Ltd.
CRISIL upto 365 Day CD Index-C	36	INE608A16QP4	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	37	INE976G16NW5	RBL Bank Ltd.
CRISIL upto 365 Day CD Index-C	38	INE976G16NV7	RBL Bank Ltd.
CRISIL upto 365 Day CD Index-C	39	INE07PX16418	Sbm Bank (India) Ltd.
CRISIL upto 365 Day CD Index-C	40	INE07PX16392	Sbm Bank (India) Ltd.
CRISIL upto 365 Day CD Index-C	41	INE691A16LN6	UCO Bank
CRISIL upto 365 Day CD Index-C	42	INE551W16BN7	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	43	INE551W16BP2	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	44	INE551W16BT4	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	45	INE735W16593	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	46	INE735W16601	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	47	INE679A16292	Csb Bank Ltd.
CRISIL upto 365 Day CD Index-C	48	INE679A16342	Csb Bank Ltd.
CRISIL upto 365 Day CD Index-C	49	INE063P16AM1	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	50	INE565A16AP0	Indian Overseas Bank
CRISIL upto 365 Day CD Index-C	51	INE608A16QQ2	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	52	INE608A16RG1	Punjab & Sind Bank
CRISIL upto 365 Day CD Index-C	53	INE551W16BR8	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	54	INE551W16BS6	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	55	INE0J1616025	Unity Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	56	INE735W16619	Utkarsh Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	57	INE545U16475	Bandhan Bank Ltd.
CRISIL upto 365 Day CD Index-C	58	INE063P16AC2	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	59	INE063P16AF5	Equitas Small Finance Bank Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CD Index-C	60	INE063P16AL3	Equitas Small Finance Bank Ltd.
CRISIL upto 365 Day CD Index-C	61	INE551W16BQ0	Ujjivan Small Finance Bank Ltd.
CRISIL upto 365 Day CP Index-A	1	INE742F14RA5	Adani Ports & Special Economic Zone Ltd.
CRISIL upto 365 Day CP Index-A	2	INE742F14RB3	Adani Ports & Special Economic Zone Ltd.
CRISIL upto 365 Day CP Index-A	3	INE860H144A0	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	4	INE860H144B8	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	5	INE860H144C6	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	6	INE831R14ED3	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	7	INE831R14EE1	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	8	INE831R14EF8	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	9	INE831R14EG6	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	10	INE891K14NO0	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	11	INE110O14EB3	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	12	INE110O14EC1	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	13	INE110O14ED9	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	14	INE027214688	BOBCARD Ltd.
CRISIL upto 365 Day CP Index-A	15	INE296A14ZC2	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	16	INE296A14WU1	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	17	INE296A14WT3	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	18	INE296A14ZB4	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	19	INE296A14WV9	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	20	INE01C314AL2	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	21	INE01C314AJ6	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	22	INE01C314AK4	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	23	INE01C314AM0	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	24	INE377Y14AR1	Bajaj Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	25	INE704I14IW2	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	26	INE704I14IA8	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	27	INE704I14IY8	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	28	INE704I14IQ4	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	29	INE704I14IB6	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	30	INE704I14ID2	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	31	INE041014023	Embassy Office Parks Reit
CRISIL upto 365 Day CP Index-A	32	INE514E14SE1	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	33	INE514E14SG6	Export Import Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	34	INE102D14AG0	Godrej Consumer Products Ltd.
CRISIL upto 365 Day CP Index-A	35	INE047A14990	Grasim Industries Ltd.
CRISIL upto 365 Day CP Index-A	36	INE756I14EB5	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	37	INE756I14ED1	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	38	INE756I14E10	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	39	INE790I14FI6	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	40	INE790I14EV2	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	41	INE700G14LU2	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	42	INE700G14LT4	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	43	INE700G14LV0	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	44	INE700G14LW8	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	45	INE700G14LX6	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	46	INE0KXY14022	Highways Infrastructure Trust
CRISIL upto 365 Day CP Index-A	47	INE094A14JS1	Hindustan Petroleum Corporation Ltd.
CRISIL upto 365 Day CP Index-A	48	INE267A14747	Hindustan Zinc Ltd.
CRISIL upto 365 Day CP Index-A	49	INE071G14FY2	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	50	INE763G14SS9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	51	INE763G14SD1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	52	INE763G14SE9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	53	INE763G14VT1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	54	INE763G14US5	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	55	INE763G14VP9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	56	INE763G14SF6	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	57	INE763G14VV7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	58	INE916D143F9	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	59	INE916D143Y0	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	60	INE028E14OR3	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	61	INE028E14PD0	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	62	INE028E14PE8	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	63	INE028E14PF5	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	64	INE028E14PG3	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	65	INE028E14OK8	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	66	INE498L14BY6	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	67	INE498L14BW0	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	68	INE498L14CR8	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	69	INE498L14CS6	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	70	INE498L14CN7	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	71	INE498L14CP2	L&T Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	72	INE498L14CQ0	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	73	INE498L14CO5	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	74	INE128M14951	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 365 Day CP Index-A	75	INE128M14969	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 365 Day CP Index-A	76	INE128M14977	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 365 Day CP Index-A	77	INE115A14EQ9	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	78	INE115A14ES5	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	79	INE018A14LE6	Larsen & Toubro Ltd.
CRISIL upto 365 Day CP Index-A	80	INE774D14SQ7	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	81	INE261F14MI0	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CP Index-A	82	INE870H14TQ2	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	83	INE002A14KV6	Reliance Industries Ltd.
CRISIL upto 365 Day CP Index-A	84	INE002A14KU8	Reliance Industries Ltd.
CRISIL upto 365 Day CP Index-A	85	INE110L14SM6	Reliance Jio Infocomm Ltd.
CRISIL upto 365 Day CP Index-A	86	INE929O14CO3	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	87	INE929O14CN5	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	88	INE535H14JA6	SMFG India Credit Co. Ltd.
CRISIL upto 365 Day CP Index-A	89	INE535H14IX0	SMFG India Credit Co. Ltd.
CRISIL upto 365 Day CP Index-A	90	INE212K14932	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	91	INE212K14940	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	92	INE212K14965	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	93	INE212K14973	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	94	INE212K14957	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	95	INE211H14773	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	96	INE556F14KP2	Small Industries Development Bank Of India
CRISIL upto 365 Day CP Index-A	97	INE403G14RU0	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	98	INE660A14YA6	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	99	INE660A14YE8	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	100	INE033L14MW2	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	101	INE976I14OV6	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	102	INE976I14OW4	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	103	INE976I14OX2	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	104	INE976I14OY0	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	105	INE151A14081	Tata Communications Ltd.
CRISIL upto 365 Day CP Index-A	106	INE151A14099	Tata Communications Ltd.
CRISIL upto 365 Day CP Index-A	107	INE481G14ET6	Ultratech Cement Ltd.
CRISIL upto 365 Day CP Index-A	108	INE860H144E2	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	109	INE860H144G7	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	110	INE296A14ZE8	Bajaj Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	111	INE296A14ZG3	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	112	INE514E14SJ0	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	113	INE514E14SI2	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	114	INE916D144I1	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	115	INE535H14JB4	SMFG India Credit Co. Ltd.
CRISIL upto 365 Day CP Index-A	116	INE211H14AA3	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	117	INE403G14SP8	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	118	INE403G14ST0	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	119	INE403G14SV6	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	120	INE660A14XZ5	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	121	INE660A14YG3	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	122	INE976I14PB5	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	123	INE692Q14BL0	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-A	124	INE860H143P0	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	125	INE860H142E6	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	126	INE860H144K9	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	127	INE860H144H5	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	128	INE831R14EH4	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	129	INE831R14EI2	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	130	INE891K14NL6	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	131	INE891K14NG6	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	132	INE110O14EE7	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	133	INE110O14BV7	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	134	INE110O14EG2	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	135	INE027214704	BOBCARD Ltd.
CRISIL upto 365 Day CP Index-A	136	INE027214712	BOBCARD Ltd.
CRISIL upto 365 Day CP Index-A	137	INE027214696	BOBCARD Ltd.
CRISIL upto 365 Day CP Index-A	138	INE296A14XA1	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	139	INE01C314AN8	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	140	INE01C314AO6	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	141	INE01C314AR9	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	142	INE01C314AQ1	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	143	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	144	INE704I14IF7	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	145	INE704I14JB4	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	146	INE704I14IG5	Barclays Investments & Loans (India) Pvt. Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	147	INE704I14IH3	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	148	INE704I14II1	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	149	INE144H14GL0	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	150	INE144H14GM8	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	151	INE144H14GN6	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	152	INE144H14GO4	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	153	INE041014031	Embassy Office Parks Reit
CRISIL upto 365 Day CP Index-A	154	INE514E14RY1	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	155	INE514E14SA9	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	156	INE102D14AH8	Godrej Consumer Products Ltd.
CRISIL upto 365 Day CP Index-A	157	INE102D14AI6	Godrej Consumer Products Ltd.
CRISIL upto 365 Day CP Index-A	158	INE102D14AJ4	Godrej Consumer Products Ltd.
CRISIL upto 365 Day CP Index-A	159	INE047A14AA6	Grasim Industries Ltd.
CRISIL upto 365 Day CP Index-A	160	INE047A14AB4	Grasim Industries Ltd.
CRISIL upto 365 Day CP Index-A	161	INE756I14DP7	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	162	INE756I14DS1	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	163	INE790I14EG3	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	164	INE700G14LZ1	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	165	INE700G14MA2	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	166	INE700G14IK9	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	167	INE700G14MG9	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	168	INE267A14705	Hindustan Zinc Ltd.
CRISIL upto 365 Day CP Index-A	169	INE267A14721	Hindustan Zinc Ltd.
CRISIL upto 365 Day CP Index-A	170	INE071G14FZ9	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	171	INE071G14GB8	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	172	INE071G14GC6	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	173	INE071G14GD4	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	174	INE763G14SK6	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	175	INE763G14VX3	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	176	INE763G14VW5	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	177	INE763G14SL4	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	178	INE763G14SM2	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	179	INE763G14SN0	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	180	INE763G14SP5	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	181	INE763G14VM6	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	182	INE763G14VY1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	183	INE0DZE14081	Kisetsu Saison Finance (India) Pvt. Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	184	INE0DZE14123	Kisetsu Saison Finance (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	185	INE916D143C6	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	186	INE028E14PI9	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	187	INE028E14PJ7	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	188	INE028E14PL3	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	189	INE498L14AY8	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	190	INE498L14CT4	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	191	INE498L14CV0	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	192	INE498L14CU2	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	193	INE128M14985	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 365 Day CP Index-A	194	INE128M14993	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 365 Day CP Index-A	195	INE018A14KY6	Larsen & Toubro Ltd.
CRISIL upto 365 Day CP Index-A	196	INE018A14LG1	Larsen & Toubro Ltd.
CRISIL upto 365 Day CP Index-A	197	INE018A14LF3	Larsen & Toubro Ltd.
CRISIL upto 365 Day CP Index-A	198	INE774D14SR5	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	199	INE733E14BQ7	NTPC
CRISIL upto 365 Day CP Index-A	200	INE870H14TR0	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	201	INE870H14TS8	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	202	INE870H14TV2	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	203	INE870H14TX8	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	204	INE0NDH14023	Nexus Select Trust
CRISIL upto 365 Day CP Index-A	205	INE0NDH14049	Nexus Select Trust
CRISIL upto 365 Day CP Index-A	206	INE116F14174	Panatone Finvest Ltd.
CRISIL upto 365 Day CP Index-A	207	INE116F14182	Panatone Finvest Ltd.
CRISIL upto 365 Day CP Index-A	208	INE002A14KX2	Reliance Industries Ltd.
CRISIL upto 365 Day CP Index-A	209	INE002A14KW4	Reliance Industries Ltd.
CRISIL upto 365 Day CP Index-A	210	INE929O14CQ8	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	211	INE929O14CS4	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	212	INE535H14JC2	SMFG India Credit Co. Ltd.
CRISIL upto 365 Day CP Index-A	213	INE212K14981	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	214	INE212K14AA5	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	215	INE212K14AB3	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	216	INE212K14999	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	217	INE211H14930	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	218	INE211H14922	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	219	INE941D14618	Sikka Ports & Terminals Ltd.
CRISIL upto 365 Day CP Index-A	220	INE403G14SB8	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	221	INE403G14SF9	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	222	INE403G14RY2	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	223	INE403G14RZ9	Standard Chartered Capital Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	224	INE472H14417	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	225	INE472H14276	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	226	INE660A14YB4	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	227	INE660A14XW2	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	228	INE033L14MX0	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	229	INE033L14NM1	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	230	INE976I14PA7	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	231	INE151A14107	Tata Communications Ltd.
CRISIL upto 365 Day CP Index-A	232	INE692Q14BH8	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-A	233	INE692Q14BN6	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-A	234	INE481G14EU4	Ultratech Cement Ltd.
CRISIL upto 365 Day CP Index-A	235	INE481G14EV2	Ultratech Cement Ltd.
CRISIL upto 365 Day CP Index-A	236	INE481G14EX8	Ultratech Cement Ltd.
CRISIL upto 365 Day CP Index-A	237	INE860H142M9	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	238	INE860H143M7	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	239	INE860H142X6	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	240	INE860H143N5	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	241	INE860H142T4	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	242	INE860H144M5	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	243	INE831R14EL6	Aditya Birla Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	244	INE891K14NI2	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	245	INE891K14NJ0	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	246	INE110O14EH0	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	247	INE110O14CR3	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	248	INE110O14DL4	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	249	INE110O14CE1	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	250	INE110O14CF8	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	251	INE110O14DW1	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	252	INE110O14CU7	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	253	INE110O14EI8	Axis Securities Ltd.
CRISIL upto 365 Day CP Index-A	254	INE296A14ZF5	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	255	INE296A14XL8	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	256	INE296A14XK0	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	257	INE296A14XM6	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	258	INE296A14XN4	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	259	INE296A14ZH1	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	260	INE01C314AU3	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	261	INE377Y14AV3	Bajaj Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	262	INE377Y14AW1	Bajaj Housing Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	263	INE704I14IJ9	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	264	INE704I14IK7	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	265	INE704I14IL5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	266	INE704I14IM3	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	267	INE704I14IZ5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	268	INE704I14JF5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	269	INE0FDU14022	Brookfield India Real Estate Trust REIT
CRISIL upto 365 Day CP Index-A	270	INE144H14HB9	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	271	INE514E14RM6	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	272	INE514E14SK8	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	273	INE047A14AC2	Grasim Industries Ltd.
CRISIL upto 365 Day CP Index-A	274	INE756I14DN2	HDB Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	275	INE790I14EU4	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	276	INE790I14EM1	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	277	INE790I14FL0	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	278	INE700G14MH7	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	279	INE700G14MN5	Hdfc Securities Ltd.
CRISIL upto 365 Day CP Index-A	280	INE267A14754	Hindustan Zinc Ltd.
CRISIL upto 365 Day CP Index-A	281	INE071G14GE2	ICICI Home Finance Co. Ltd.
CRISIL upto 365 Day CP Index-A	282	INE763G14WE1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	283	INE763G14VA1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	284	INE763G14TE7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	285	INE763G14UW7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	286	INE763G14TN8	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	287	INE763G14TM0	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	288	INE763G14TX7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	289	INE763G14TO6	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	290	INE763G14VB9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	291	INE763G14UF2	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	292	INE763G14WF8	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	293	INE916D143E2	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	294	INE916D143Z7	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	295	INE028E14PM1	Kotak Securities Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	296	INE028E14NG8	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	297	INE028E14OD3	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	298	INE028E14ON2	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	299	INE028E14OO0	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	300	INE028E14PQ2	Kotak Securities Ltd.
CRISIL upto 365 Day CP Index-A	301	INE498L14BC2	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	302	INE498L14BD0	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	303	INE115A14ET3	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	304	INE115A14EV9	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	305	INE774D14ST1	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	306	INE774D14SD5	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	307	INE774D14SU9	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	308	INE0CCU14039	Mindspace Business Parks Reit
CRISIL upto 365 Day CP Index-A	309	INE733E14BR5	NTPC
CRISIL upto 365 Day CP Index-A	310	INE261F14MK6	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CP Index-A	311	INE261F14MN0	National Bank for Agriculture & Rural Development
CRISIL upto 365 Day CP Index-A	312	INE870H14UC0	Network 18 Media & Invst. Ltd.
CRISIL upto 365 Day CP Index-A	313	INE0NDH14015	Nexus Select Trust
CRISIL upto 365 Day CP Index-A	314	INE929O14CT2	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	315	INE929O14CV8	Reliance Retail Ventures Ltd.
CRISIL upto 365 Day CP Index-A	316	INE212K14AD9	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	317	INE212K14478	Sbicap Securities Ltd.
CRISIL upto 365 Day CP Index-A	318	INE211H14799	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	319	INE211H14781	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	320	INE941D14626	Sikka Ports & Terminals Ltd.
CRISIL upto 365 Day CP Index-A	321	INE556F14KG1	Small Industries Development Bank Of India
CRISIL upto 365 Day CP Index-A	322	INE403G14SA0	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	323	INE403G14SE2	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	324	INE403G14SC6	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	325	INE403G14SD4	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	326	INE472H14284	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	327	INE472H14292	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	328	INE472H14383	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	329	INE472H14409	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	330	INE472H14441	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	331	INE472H14391	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	332	INE660A14XY8	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	333	INE033L14MY8	Tata Capital Housing Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	334	INE976I14PF6	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	335	INE692Q14BC9	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-A	336	INE481G14EZ3	Ultratech Cement Ltd.
CRISIL upto 365 Day CP Index-A	337	INE891K14NK8	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	338	INE891K14NN2	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	339	INE296A14XX3	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	340	INE296A14XY1	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	341	INE296A14XZ8	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	342	INE704I14IX0	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	343	INE704I14JC2	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	344	INE790I14EP4	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	345	INE763G14UD7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	346	INE763G14UC9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	347	INE763G14UB1	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	348	INE763G14UG0	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	349	INE498L14BI9	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	350	INE115A14EY3	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	351	INE115A14EX5	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	352	INE774D14SF0	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	353	INE472H14318	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	354	INE472H14367	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	355	INE472H14425	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	356	INE660A14YH1	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	357	INE033L14NA6	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	358	INE860H144I3	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	359	INE891K14OJ8	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	360	INE296A14YJ0	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	361	INE01C314809	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	362	INE01C314965	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	363	INE144H14HE3	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	364	INE144H14HC7	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	365	INE144H14HD5	Deutsche Investments India Pvt. Ltd.
CRISIL upto 365 Day CP Index-A	366	INE514E14SH4	Export Import Bank Of India
CRISIL upto 365 Day CP Index-A	367	INE763G14UH8	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	368	INE916D143Q6	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	369	INE916D143M5	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	370	INE916D143P8	Kotak Mahindra Prime Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	371	INE498L14BK5	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	372	INE498L14BR0	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	373	INE498L14BQ2	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	374	INE498L14CY4	L&T Finance Ltd.
CRISIL upto 365 Day CP Index-A	375	INE115A14FA0	LIC Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	376	INE774D14SH6	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	377	INE0CCU14054	Mindspace Business Parks Reit
CRISIL upto 365 Day CP Index-A	378	INE211H14856	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	379	INE211H14906	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	380	INE211H14AB1	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	381	INE211H14872	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	382	INE211H14955	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	383	INE556F14KH9	Small Industries Development Bank Of India
CRISIL upto 365 Day CP Index-A	384	INE403G14SH5	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	385	INE403G14SJ1	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	386	INE403G14SN3	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	387	INE403G14SO1	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	388	INE403G14SU8	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	389	INE472H14458	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	390	INE660A14YF5	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	391	INE660A14YC2	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	392	INE667F14GK6	Sundaram Home Finance Ltd.
CRISIL upto 365 Day CP Index-A	393	INE667F14GL4	Sundaram Home Finance Ltd.
CRISIL upto 365 Day CP Index-A	394	INE976I14OB8	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	395	INE860H144J1	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	396	INE860H143O3	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	397	INE860H143U0	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	398	INE860H143W6	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	399	INE860H144D4	Aditya Birla Finance Ltd.
CRISIL upto 365 Day CP Index-A	400	INE891K14OE9	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	401	INE891K14OF6	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	402	INE891K14OI0	Axis Finance Ltd.
CRISIL upto 365 Day CP Index-A	403	INE296A14YM4	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	404	INE296A14YO0	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	405	INE296A14YP7	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	406	INE296A14YQ5	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	407	INE296A14YR3	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	408	INE296A14YS1	Bajaj Finance Ltd.
CRISIL upto 365 Day CP Index-A	409	INE01C314908	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	410	INE01C314981	Bajaj Financial Securities Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	411	INE01C314973	Bajaj Financial Securities Ltd.
CRISIL upto 365 Day CP Index-A	412	INE0FDU14048	Brookfield India Real Estate Trust REIT
CRISIL upto 365 Day CP Index-A	413	INE790I14FJ4	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	414	INE790I14FK2	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 365 Day CP Index-A	415	INE763G14VG8	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	416	INE763G14UX5	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	417	INE763G14UZ0	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	418	INE763G14VC7	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	419	INE763G14VU9	ICICI Securities Ltd.
CRISIL upto 365 Day CP Index-A	420	INE916D143S2	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	421	INE916D144E0	Kotak Mahindra Prime Ltd.
CRISIL upto 365 Day CP Index-A	422	INE498L14BZ3	L&T Finance Holdings Ltd.
CRISIL upto 365 Day CP Index-A	423	INE774D14SO2	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 365 Day CP Index-A	424	INE535H14IZ5	SMFG India Credit Co. Ltd.
CRISIL upto 365 Day CP Index-A	425	INE211H14898	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	426	INE211H14864	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	427	INE211H14849	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	428	INE211H14948	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	429	INE211H14963	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	430	INE211H14823	Sharekhan Ltd.
CRISIL upto 365 Day CP Index-A	431	INE556F14KM9	Small Industries Development Bank Of India
CRISIL upto 365 Day CP Index-A	432	INE556F14KN7	Small Industries Development Bank Of India
CRISIL upto 365 Day CP Index-A	433	INE403G14SQ6	Standard Chartered Capital Ltd.
CRISIL upto 365 Day CP Index-A	434	INE472H14433	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	435	INE472H14466	Standard Chartered Securities (India) Ltd.
CRISIL upto 365 Day CP Index-A	436	INE660A14XX0	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	437	INE660A14YD0	Sundaram Finance Ltd.
CRISIL upto 365 Day CP Index-A	438	INE667F14GN0	Sundaram Home Finance Ltd.
CRISIL upto 365 Day CP Index-A	439	INE667F14GM2	Sundaram Home Finance Ltd.
CRISIL upto 365 Day CP Index-A	440	INE033L14NE8	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	441	INE033L14NK5	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	442	INE033L14NL3	Tata Capital Housing Finance Ltd.
CRISIL upto 365 Day CP Index-A	443	INE976I14OH5	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	444	INE976I14ON3	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	445	INE976I14OU8	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	446	INE976I14OZ7	Tata Capital Ltd.
CRISIL upto 365 Day CP Index-A	447	INE692Q14BI6	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-A	448	INE692Q14BK2	Toyota Financial Services India Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-A	449	INE692Q14BM8	Toyota Financial Services India Ltd.
CRISIL upto 365 Day CP Index-B	1	INE248U14OU7	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	2	INE248U14OZ6	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	3	INE248U14PB4	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	4	INE248U14PF5	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	5	INE248U14PK5	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	6	INE248U14PQ2	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	7	INE248U14PU4	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	8	INE248U14PW0	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	9	INE248U14PY6	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	10	INE248U14QB2	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	11	INE248U14QD8	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	12	INE248U14QF3	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	13	INE248U14QI7	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	14	INE248U14QJ5	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	15	INE248U14QK3	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	16	INE248U14QL1	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	17	INE248U14QM9	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	18	INE248U14QN7	360 One Prime Ltd.
CRISIL upto 365 Day CP Index-B	19	INE466L14CP9	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	20	INE466L14CW5	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	21	INE466L14DA9	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	22	INE466L14DI2	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	23	INE466L14DN2	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	24	INE466L14DP7	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	25	INE466L14DT9	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	26	INE466L14DV5	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	27	INE466L14DX1	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	28	INE466L14DY9	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	29	INE466L14EA7	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	30	INE466L14EB5	360 One Wam Ltd.
CRISIL upto 365 Day CP Index-B	31	INE769A14882	Aarti Industries Ltd.
CRISIL upto 365 Day CP Index-B	32	INE647O14FJ4	Aditya Birla Fashion & Retail Ltd.
CRISIL upto 365 Day CP Index-B	33	INE901L14BA9	Alembic Pharmaceuticals Ltd.
CRISIL upto 365 Day CP Index-B	34	INE901L14BB7	Alembic Pharmaceuticals Ltd.
CRISIL upto 365 Day CP Index-B	35	INE702C14CE0	APL Apollo Tubes Ltd.
CRISIL upto 365 Day CP Index-B	36	INE702C14CG5	APL Apollo Tubes Ltd.
CRISIL upto 365 Day CP Index-B	37	INE702C14CH3	APL Apollo Tubes Ltd.
CRISIL upto 365 Day CP Index-B	38	INE438A14JP6	Apollo Tyres Ltd.
CRISIL upto 365 Day CP Index-B	39	INE03W114526	Arka Fincap Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	40	INE03W114534	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	41	INE03W114542	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	42	INE03W114575	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	43	INE03W114617	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	44	INE03W114625	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	45	INE03W114633	Arka Fincap Ltd.
CRISIL upto 365 Day CP Index-B	46	INE0AD514057	Aseem Infrastructure Finance Ltd.
CRISIL upto 365 Day CP Index-B	47	INE0AD514065	Aseem Infrastructure Finance Ltd.
CRISIL upto 365 Day CP Index-B	48	INE0AD514073	Aseem Infrastructure Finance Ltd.
CRISIL upto 365 Day CP Index-B	49	INE087M14BH0	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	50	INE087M14BI8	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	51	INE087M14BJ6	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	52	INE087M14BL2	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	53	INE087M14BM0	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	54	INE087M14BO6	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	55	INE087M14BP3	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	56	INE087M14BQ1	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	57	INE343G14479	Bharti Hexacom Ltd.
CRISIL upto 365 Day CP Index-B	58	INE403D14528	Bharti Telecom Ltd.
CRISIL upto 365 Day CP Index-B	59	INE403D14536	Bharti Telecom Ltd.
CRISIL upto 365 Day CP Index-B	60	INE403D14544	Bharti Telecom Ltd.
CRISIL upto 365 Day CP Index-B	61	INE472A14NT9	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	62	INE472A14NU7	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	63	INE472A14NV5	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	64	INE472A14NW3	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	65	INE472A14NX1	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	66	INE472A14NY9	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	67	INE472A14NZ6	Blue Star Ltd.
CRISIL upto 365 Day CP Index-B	68	INE477A14DF8	CanFin Homes Ltd.
CRISIL upto 365 Day CP Index-B	69	INE477A14DG6	CanFin Homes Ltd.
CRISIL upto 365 Day CP Index-B	70	INE477A14DH4	CanFin Homes Ltd.
CRISIL upto 365 Day CP Index-B	71	INE477A14DI2	CanFin Homes Ltd.
CRISIL upto 365 Day CP Index-B	72	INE015Y14583	Carat Lane Trading Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	73	INE482A14CW5	Ceat Ltd.
CRISIL upto 365 Day CP Index-B	74	INE482A14CY1	Ceat Ltd.
CRISIL upto 365 Day CP Index-B	75	INE482A14CZ8	Ceat Ltd.
CRISIL upto 365 Day CP Index-B	76	INE482A14DA9	Ceat Ltd.
CRISIL upto 365 Day CP Index-B	77	INE482A14DD3	Ceat Ltd.
CRISIL upto 365 Day CP Index-B	78	INE486A14FD9	Cesc Ltd.
CRISIL upto 365 Day CP Index-B	79	INE085A14II2	Chambal Fertilizers & Chemicals Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	80	INE121A14WF2	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	81	INE121A14WH8	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	82	INE121A14WL0	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	83	INE121A14WN6	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	84	INE121A14WV9	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	85	INE121A14WW7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	86	INE121A14WX5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 365 Day CP Index-B	87	INE755K14EZ2	Dalmia Cement (Bharat) Ltd.
CRISIL upto 365 Day CP Index-B	88	INE604O14106	Dmi Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	89	INE604O14122	Dmi Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	90	INE604O14130	Dmi Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	91	INE604O14148	Dmi Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	92	INE255A14650	Essel Propack Ltd.
CRISIL upto 365 Day CP Index-B	93	INE007N14DP5	Fedbank Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	94	INE007N14DQ3	Fedbank Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	95	INE007N14DT7	Fedbank Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	96	INE007N14DZ4	Fedbank Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	97	INE007N14EA5	Fedbank Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	98	INE289B14IY5	Gic Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	99	INE289B14JB1	Gic Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	100	INE289B14JD7	Gic Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	101	INE289B14JE5	Gic Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	102	INE982D14AZ5	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL upto 365 Day CP Index-B	103	INE982D14BA6	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL upto 365 Day CP Index-B	104	INE850D14SN2	Godrej Agrovet Ltd.
CRISIL upto 365 Day CP Index-B	105	INE850D14SO0	Godrej Agrovet Ltd.
CRISIL upto 365 Day CP Index-B	106	INE850D14SP7	Godrej Agrovet Ltd.
CRISIL upto 365 Day CP Index-B	107	INE850D14SS1	Godrej Agrovet Ltd.
CRISIL upto 365 Day CP Index-B	108	INE02KN14226	Godrej Finance Ltd.
CRISIL upto 365 Day CP Index-B	109	INE02KN14242	Godrej Finance Ltd.
CRISIL upto 365 Day CP Index-B	110	INE02KN14366	Godrej Finance Ltd.
CRISIL upto 365 Day CP Index-B	111	INE02KN14374	Godrej Finance Ltd.
CRISIL upto 365 Day CP Index-B	112	INE02JD14401	Godrej Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	113	INE02JD14435	Godrej Housing Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	114	INE02JD14492	Godrej Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	115	INE02JD14500	Godrej Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	116	INE02JD14567	Godrej Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	117	INE02JD14575	Godrej Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	118	INE233A14R88	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	119	INE233A14R96	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	120	INE233A14S12	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	121	INE233A14S87	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	122	INE233A14T03	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	123	INE233A14T11	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	124	INE233A14T52	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	125	INE233A14T86	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	126	INE233A14T94	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	127	INE233A14U18	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	128	INE233A14U75	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	129	INE233A14V17	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	130	INE233A14V58	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	131	INE233A14V74	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	132	INE233A14W24	Godrej Industries Ltd.
CRISIL upto 365 Day CP Index-B	133	INE484J14VE0	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	134	INE484J14V11	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	135	INE484J14VJ9	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	136	INE484J14VL5	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	137	INE484J14VM3	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	138	INE484J14VR2	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	139	INE484J14VS0	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	140	INE484J14VX0	Godrej Properties Ltd.
CRISIL upto 365 Day CP Index-B	141	INE539K14BJ0	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	142	INE539K14BK8	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	143	INE539K14BL6	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	144	INE539K14BO0	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	145	INE539K14BP7	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	146	INE539K14BQ5	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	147	INE539K14BR3	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	148	INE539K14BS1	HDFC Credila Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	149	INE957N14HU2	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	150	INE957N14HY4	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	151	INE957N14IB0	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	152	INE957N14IC8	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	153	INE957N14ID6	Hero Fincorp Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	154	INE957N14IE4	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	155	INE957N14II5	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	156	INE957N14IQ8	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	157	INE957N14IR6	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	158	INE957N14IS4	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	159	INE957N14IT2	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	160	INE957N14IU0	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	161	INE957N14IV8	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	162	INE957N14IW6	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	163	INE957N14IX4	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	164	INE957N14IY2	Hero Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	165	INE800X14184	Hero Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	166	INE800X14218	Hero Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	167	INE800X14259	Hero Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	168	INE800X14267	Hero Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	169	INE800X14275	Hero Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	170	INE146O14BW9	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	171	INE146O14BX7	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	172	INE146O14BY5	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	173	INE146O14CC9	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	174	INE146O14CD7	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	175	INE146O14CM8	Hinduja Leyland Finance Ltd.
CRISIL upto 365 Day CP Index-B	176	INE02FN14192	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	177	INE02FN14200	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	178	INE02FN14218	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	179	INE02FN14226	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	180	INE02FN14234	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	181	INE02FN14242	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	182	INE02FN14259	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	183	INE02FN14267	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	184	INE02FN14291	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	185	INE02FN14309	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	186	INE02FN14317	IGH Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	187	INE530B14CH0	IIFL Finance Ltd.
CRISIL upto 365 Day CP Index-B	188	INE530B14CI8	IIFL Finance Ltd.
CRISIL upto 365 Day CP Index-B	189	INE477L14FP9	IIFL Home Finance Ltd.
CRISIL upto 365 Day CP Index-B	190	INE477L14FQ7	IIFL Home Finance Ltd.
CRISIL upto 365 Day CP Index-B	191	INE477L14FR5	IIFL Home Finance Ltd.
CRISIL upto 365 Day CP Index-B	192	INE477L14FS3	IIFL Home Finance Ltd.
CRISIL upto 365 Day CP Index-B	193	INE477L14FT1	IIFL Home Finance Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	194	INE879F14IN7	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	195	INE879F14IP2	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	196	INE879F14IR8	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	197	INE879F14IS6	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	198	INE879F14IT4	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	199	INE879F14JC8	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	200	INE879F14JE4	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	201	INE879F14JG9	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	202	INE879F14JI5	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	203	INE879F14JL9	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	204	INE879F14JR6	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	205	INE879F14JS4	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	206	INE879F14JT2	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	207	INE879F14JU0	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	208	INE879F14JV8	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	209	INE879F14JW6	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	210	INE879F14JX4	Infina Finance Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	211	INE823G14AI0	J. K. Cement Ltd.
CRISIL upto 365 Day CP Index-B	212	INE823G14AJ8	J. K. Cement Ltd.
CRISIL upto 365 Day CP Index-B	213	INE823G14AM2	J. K. Cement Ltd.
CRISIL upto 365 Day CP Index-B	214	INE523H142G0	JM Financial Products Ltd.
CRISIL upto 365 Day CP Index-B	215	INE012I14PZ8	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	216	INE012I14QA9	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	217	INE012I14QB7	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	218	INE012I14QG6	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	219	INE012I14QH4	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	220	INE012I14QI2	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	221	INE012I14QQ5	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	222	INE012I14QS1	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	223	INE012I14QT9	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	224	INE012I14QU7	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	225	INE012I14QV5	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	226	INE012I14QX1	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	227	INE012I14QY9	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	228	INE012I14RA7	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	229	INE012I14RB5	JM Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	230	INE880J14011	Jsw Infrastructure Ltd.
CRISIL upto 365 Day CP Index-B	231	INE0BY014326	Jubilant Ingrevia Ltd.
CRISIL upto 365 Day CP Index-B	232	INE824H14NU4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	233	INE824H14NX8	Julius Baer Capital (India) Pvt. Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	234	INE824H14OB2	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	235	INE824H14OH9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	236	INE824H14OM9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	237	INE824H14PT1	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	238	INE824H14PX3	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	239	INE824H14QA9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	240	INE824H14QB7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	241	INE824H14QE1	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	242	INE824H14QG6	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	243	INE824H14QH4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	244	INE824H14QI2	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	245	INE824H14QJ0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	246	INE824H14QK8	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	247	INE824H14QN2	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	248	INE824H14QO0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	249	INE824H14QP7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	250	INE824H14QS1	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	251	INE824H14QT9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	252	INE824H14QU7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	253	INE220B14BF4	Kalpataru Projects International Ltd.
CRISIL upto 365 Day CP Index-B	254	INE220B14BG2	Kalpataru Projects International Ltd.
CRISIL upto 365 Day CP Index-B	255	INE884B14556	Kirloskar Ferrous Industries Ltd.
CRISIL upto 365 Day CP Index-B	256	INE884B14572	Kirloskar Ferrous Industries Ltd.
CRISIL upto 365 Day CP Index-B	257	INE813A14250	Mahindra Lifespace Developers Ltd.
CRISIL upto 365 Day CP Index-B	258	INE950O14BQ6	Mahindra Rural Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	259	INE950O14BR4	Mahindra Rural Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	260	INE950O14BT0	Mahindra Rural Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	261	INE522D14OF2	Manappuram Finance Ltd.
CRISIL upto 365 Day CP Index-B	262	INE522D14OG0	Manappuram Finance Ltd.
CRISIL upto 365 Day CP Index-B	263	INE522D14OH8	Manappuram Finance Ltd.
CRISIL upto 365 Day CP Index-B	264	INE522D14OI6	Manappuram Finance Ltd.
CRISIL upto 365 Day CP Index-B	265	INE634S14013	Mankind Pharma Ltd.
CRISIL upto 365 Day CP Index-B	266	INE634S14021	Mankind Pharma Ltd.
CRISIL upto 365 Day CP Index-B	267	INE634S14039	Mankind Pharma Ltd.
CRISIL upto 365 Day CP Index-B	268	INE338I14GQ5	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	269	INE338I14GR3	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	270	INE338I14GY9	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	271	INE338I14GZ6	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	272	INE338I14HA7	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	273	INE338I14HC3	Motilal Oswal Financial Services Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	274	INE338I14HF6	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	275	INE338I14HV3	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	276	INE338I14HX9	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	277	INE338I14IA5	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	278	INE338I14IK4	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	279	INE338I14IL2	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	280	INE338I14IM0	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	281	INE338I14IO6	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	282	INE338I14IP3	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	283	INE338I14IR9	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	284	INE338I14IT5	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	285	INE338I14IV1	Motilal Oswal Financial Services Ltd.
CRISIL upto 365 Day CP Index-B	286	INE01WN14AY7	Motilal Oswal Finvest Ltd.
CRISIL upto 365 Day CP Index-B	287	INE01WN14AZ4	Motilal Oswal Finvest Ltd.
CRISIL upto 365 Day CP Index-B	288	INE01WN14BA5	Motilal Oswal Finvest Ltd.
CRISIL upto 365 Day CP Index-B	289	INE01WN14BK4	Motilal Oswal Finvest Ltd.
CRISIL upto 365 Day CP Index-B	290	INE414G14TC1	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	291	INE414G14TD9	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	292	INE414G14TE7	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	293	INE414G14TF4	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	294	INE414G14TG2	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	295	INE414G14TH0	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	296	INE414G14TJ6	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	297	INE414G14TO6	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	298	INE414G14TR9	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	299	INE414G14TS7	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	300	INE414G14TT5	Muthoot Finance Ltd.
CRISIL upto 365 Day CP Index-B	301	INE091A14ED0	Nirma Ltd.
CRISIL upto 365 Day CP Index-B	302	INE091A14EE8	Nirma Ltd.
CRISIL upto 365 Day CP Index-B	303	INE05C614469	Nlc Tamil Nadu Power Ltd.
CRISIL upto 365 Day CP Index-B	304	INE05C614477	Nlc Tamil Nadu Power Ltd.
CRISIL upto 365 Day CP Index-B	305	INE973U14201	Nu Vista Ltd.
CRISIL upto 365 Day CP Index-B	306	INE973U14219	Nu Vista Ltd.
CRISIL upto 365 Day CP Index-B	307	INE118D14878	Nuvoco Vistas Corporation Ltd.
CRISIL upto 365 Day CP Index-B	308	INE163N14378	ONGC Petro Additions Ltd.
CRISIL upto 365 Day CP Index-B	309	INE163N14428	ONGC Petro Additions Ltd.
CRISIL upto 365 Day CP Index-B	310	INE163N14469	ONGC Petro Additions Ltd.
CRISIL upto 365 Day CP Index-B	311	INE163N14477	ONGC Petro Additions Ltd.
CRISIL upto 365 Day CP Index-B	312	INE420C14110	Paisalo Digital Ltd.
CRISIL upto 365 Day CP Index-B	313	INE420C14128	Paisalo Digital Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	314	INE163K14150	Phoenix ARC Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	315	INE163K14168	Phoenix ARC Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	316	INE417C14645	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	317	INE417C14652	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	318	INE417C14660	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	319	INE417C14678	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	320	INE417C14710	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	321	INE417C14728	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 365 Day CP Index-B	322	INE516Y14EZ9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	323	INE516Y14FT9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	324	INE516Y14FW3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	325	INE516Y14GI0	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	326	INE516Y14GJ8	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	327	INE516Y14GN0	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	328	INE516Y14GQ3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	329	INE516Y14GR1	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	330	INE516Y14GS9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	331	INE516Y14GU5	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	332	INE516Y14GV3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	333	INE516Y14GW1	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	334	INE516Y14GX9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	335	INE516Y14GY7	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	336	INE516Y14HA5	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	337	INE516Y14HB3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	338	INE516Y14HE7	Piramal Capital & Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	339	INE140A142D7	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	340	INE140A142G0	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	341	INE140A142M8	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	342	INE140A142Q9	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	343	INE140A142T3	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	344	INE140A142Z0	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	345	INE140A143D5	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	346	INE140A143N4	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	347	INE140A143P9	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	348	INE140A143S3	Piramal Enterprises Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	349	INE140A143T1	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	350	INE140A143V7	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	351	INE140A143Z8	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	352	INE140A144C5	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	353	INE140A144D3	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	354	INE140A144F8	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	355	INE140A144G6	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	356	INE140A144H4	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	357	INE140A144I2	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	358	INE140A144J0	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	359	INE140A144K8	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	360	INE140A144L6	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	361	INE140A144M4	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	362	INE140A144N2	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	363	INE140A144O0	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	364	INE140A144P7	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	365	INE140A144Q5	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	366	INE140A144R3	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	367	INE140A144T9	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	368	INE140A144W3	Piramal Enterprises Ltd.
CRISIL upto 365 Day CP Index-B	369	INE572E14JK5	PNB Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	370	INE572E14JL3	PNB Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	371	INE572E14JM1	PNB Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	372	INE572E14JN9	PNB Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	373	INE572E14JO7	PNB Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	374	INE511C14XJ0	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	375	INE511C14XK8	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	376	INE511C14XL6	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	377	INE511C14XN2	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	378	INE511C14XO0	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	379	INE511C14XR3	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	380	INE511C14XS1	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	381	INE511C14XU7	Poonawalla Fincorp Ltd.
CRISIL upto 365 Day CP Index-B	382	INE891D14ZA8	Redington (India) Ltd.
CRISIL upto 365 Day CP Index-B	383	INE891D14ZB6	Redington (India) Ltd.
CRISIL upto 365 Day CP Index-B	384	INE891D14ZF7	Redington (India) Ltd.
CRISIL upto 365 Day CP Index-B	385	INE891D14ZJ9	Redington (India) Ltd.
CRISIL upto 365 Day CP Index-B	386	INE460M14677	SEIL Energy India Ltd.
CRISIL upto 365 Day CP Index-B	387	INE460M14685	SEIL Energy India Ltd.
CRISIL upto 365 Day CP Index-B	388	INE721A14DR4	Shriram Finance Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	389	INE721A14DV6	Shriram Finance Ltd.
CRISIL upto 365 Day CP Index-B	390	INE721A14DW4	Shriram Finance Ltd.
CRISIL upto 365 Day CP Index-B	391	INE432R14261	Shriram Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	392	INE432R14279	Shriram Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	393	INE432R14287	Shriram Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	394	INE432R14295	Shriram Housing Finance Ltd.
CRISIL upto 365 Day CP Index-B	395	INE04TA14436	Skoda Auto Volkswagen India Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	396	INE04TA14444	Skoda Auto Volkswagen India Pvt. Ltd.
CRISIL upto 365 Day CP Index-B	397	INE647A14AM8	SRF Ltd.
CRISIL upto 365 Day CP Index-B	398	INE647A14AN6	SRF Ltd.
CRISIL upto 365 Day CP Index-B	399	INE647A14AO4	SRF Ltd.
CRISIL upto 365 Day CP Index-B	400	INE647A14AP1	SRF Ltd.
CRISIL upto 365 Day CP Index-B	401	INE582L14HS6	Tata Housing Development Co. Ltd.
CRISIL upto 365 Day CP Index-B	402	INE582L14HT4	Tata Housing Development Co. Ltd.
CRISIL upto 365 Day CP Index-B	403	INE582L14HU2	Tata Housing Development Co. Ltd.
CRISIL upto 365 Day CP Index-B	404	INE477S14CC9	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	405	INE477S14CD7	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	406	INE477S14CQ9	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	407	INE477S14CR7	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	408	INE477S14CS5	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	409	INE477S14CT3	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	410	INE477S14CU1	Tata Motors Finance Ltd.
CRISIL upto 365 Day CP Index-B	411	INE155A14TE9	Tata Motors Ltd.
CRISIL upto 365 Day CP Index-B	412	INE245A14JS9	Tata Power Co. Ltd.
CRISIL upto 365 Day CP Index-B	413	INE245A14JT7	Tata Power Co. Ltd.
CRISIL upto 365 Day CP Index-B	414	INE245A14JU5	Tata Power Co. Ltd.
CRISIL upto 365 Day CP Index-B	415	INE607M14BM5	Tata Power Renewable Energy Ltd.
CRISIL upto 365 Day CP Index-B	416	INE607M14BN3	Tata Power Renewable Energy Ltd.
CRISIL upto 365 Day CP Index-B	417	INE725H14BQ6	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	418	INE725H14CF7	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	419	INE725H14CG5	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	420	INE725H14CH3	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	421	INE725H14CI1	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	422	INE725H14CJ9	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	423	INE725H14CK7	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	424	INE725H14CM3	Tata Projects Ltd.
CRISIL upto 365 Day CP Index-B	425	INE371K14CJ6	Tata Realty & Infrastructure Ltd.
CRISIL upto 365 Day CP Index-B	426	INE371K14CK4	Tata Realty & Infrastructure Ltd.
CRISIL upto 365 Day CP Index-B	427	INE371K14CL2	Tata Realty & Infrastructure Ltd.
CRISIL upto 365 Day CP Index-B	428	INE371K14CN8	Tata Realty & Infrastructure Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-B	429	INE081A14FE6	Tata Steel Ltd.
CRISIL upto 365 Day CP Index-B	430	INE081A14FF3	Tata Steel Ltd.
CRISIL upto 365 Day CP Index-B	431	INE081A14FG1	Tata Steel Ltd.
CRISIL upto 365 Day CP Index-B	432	INE909H14PN3	TMF Holdings Ltd.
CRISIL upto 365 Day CP Index-B	433	INE685A14104	Torrent Pharmaceuticals Ltd.
CRISIL upto 365 Day CP Index-B	434	INE729N14IG2	TVS Credit Services Ltd.
CRISIL upto 365 Day CP Index-B	435	INE729N14IH0	TVS Credit Services Ltd.
CRISIL upto 365 Day CP Index-B	436	INE628A14HU6	UPL Ltd.
CRISIL upto 365 Day CP Index-B	437	INE628A14HV4	UPL Ltd.
CRISIL upto 365 Day CP Index-B	438	INE628A14HW2	UPL Ltd.
CRISIL upto 365 Day CP Index-B	439	INE628A14HX0	UPL Ltd.
CRISIL upto 365 Day CP Index-B	440	INE054A14087	V.I.P Industries Ltd.
CRISIL upto 365 Day CP Index-B	441	INE192B14653	Welspun India Ltd.
CRISIL upto 365 Day CP Index-C	1	INE701G14213	A K Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	2	INE731H14390	Action Construction Equipment Ltd.
CRISIL upto 365 Day CP Index-C	3	INE423A14WA3	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	4	INE423A14US9	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	5	INE423A14WB1	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	6	INE423A14VL2	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	7	INE423A14WE5	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	8	INE423A14UX9	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	9	INE423A14WD7	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	10	INE423A14WC9	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	11	INE865C14MG9	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	12	INE865C14MH7	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	13	INE732I14859	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	14	INE732I14941	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	15	INE732I14958	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	16	INE732I14891	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	17	INE732I14966	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	18	INE563J14CL6	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	19	INE563J14CG6	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	20	INE563J14CH4	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	21	INE563J14BY1	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	22	INE563J14CI2	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	23	INE09OL14FW4	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	24	INE09OL14EI6	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	25	INE09OL14FX2	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	26	INE0P4D14119	CNH Industrial Capital (india) Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	27	INE0P4D14101	CNH Industrial Capital (india) Pvt. Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	28	INE0P4D14127	CNH Industrial Capital (india) Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	29	INE180C14235	Capri Global Capital Ltd.
CRISIL upto 365 Day CP Index-C	30	INE804I14XG2	ECL Finance Ltd.
CRISIL upto 365 Day CP Index-C	31	INE804I14XH0	ECL Finance Ltd.
CRISIL upto 365 Day CP Index-C	32	INE532F14ZX5	Edelweiss Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	33	INE501G14DW7	Ht Media Ltd.
CRISIL upto 365 Day CP Index-C	34	INE501G14DY3	Ht Media Ltd.
CRISIL upto 365 Day CP Index-C	35	INE501G14DX5	Ht Media Ltd.
CRISIL upto 365 Day CP Index-C	36	INE489L14439	IIFL Securities Ltd.
CRISIL upto 365 Day CP Index-C	37	INE489L14454	IIFL Securities Ltd.
CRISIL upto 365 Day CP Index-C	38	INE321N14190	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	39	INE896L14DV3	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	40	INE896L14EH0	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	41	INE896L14DW1	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	42	INE389H14KM1	KEC International Ltd.
CRISIL upto 365 Day CP Index-C	43	INE389H14KN9	KEC International Ltd.
CRISIL upto 365 Day CP Index-C	44	INE389H14KO7	KEC International Ltd.
CRISIL upto 365 Day CP Index-C	45	INE842C14065	Minda Corporation Ltd.
CRISIL upto 365 Day CP Index-C	46	INE0JRU14024	Mirae Asset Financial Services India Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	47	INE0JRU14032	Mirae Asset Financial Services India Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	48	INE296G14347	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	49	INE296G14388	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	50	INE296G14321	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	51	INE549K14BP6	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	52	INE525L14059	Nuvama Clearing Services Ltd.
CRISIL upto 365 Day CP Index-C	53	INE523L14849	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	54	INE523L14831	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	55	INE918K14BU3	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	56	INE918K14CB1	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	57	INE531F14EU8	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	58	INE531F14EN3	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	59	INE531F14EO1	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	60	INE192A14689	Tata Consumer Products Ltd.
CRISIL upto 365 Day CP Index-C	61	INE192A14705	Tata Consumer Products Ltd.
CRISIL upto 365 Day CP Index-C	62	INE192A14697	Tata Consumer Products Ltd.
CRISIL upto 365 Day CP Index-C	63	INE508G14FZ0	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	64	INE508G14GR5	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	65	INE508G14GS3	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	66	INE508G14GT1	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	67	INE508G14GU9	Time Technoplast Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	68	INE508G14GF0	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	69	INE508G14GQ7	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	70	INE723X14IW1	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	71	INE723X14IE9	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	72	INE723X14IJ8	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	73	INE723X14IL4	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	74	INE723X14IM2	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	75	INE723X14IO8	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	76	INE723X14IV3	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	77	INE01HV14532	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	78	INE01HV14565	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	79	INE896L14EI8	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	80	INE896L14EJ6	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	81	INE517B14AB4	Tata Teleservices (Maharashtra) Ltd.
CRISIL upto 365 Day CP Index-C	82	INE037E14AQ5	Tata Teleservices Ltd.
CRISIL upto 365 Day CP Index-C	83	INE701G14163	A K Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	84	INE423A14WF2	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	85	INE423A14VZ2	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	86	INE423A14VP3	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	87	INE423A14WG0	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	88	INE423A14WK2	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	89	INE423A14WJ4	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	90	INE865C14MI5	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	91	INE865C14ML9	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	92	INE732I14974	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	93	INE732I14AA6	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	94	INE563J14CJ0	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	95	INE563J14CC5	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	96	INE563J14CK8	Astec Lifesciences Ltd.
CRISIL upto 365 Day CP Index-C	97	INE09OL14EJ4	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	98	INE09OL14FZ7	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	99	INE09OL14EM8	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	100	INE09OL14EK2	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	101	INE09OL14EL0	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	102	INE09OL14EN6	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	103	INE0P4D14135	CNH Industrial Capital (india) Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	104	INE180C14250	Capri Global Capital Ltd.
CRISIL upto 365 Day CP Index-C	105	INE532F14A15	Edelweiss Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	106	INE501G14DZ0	Ht Media Ltd.
CRISIL upto 365 Day CP Index-C	107	INE835F14047	IDBI Capital Markets & Securities Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	108	INE489L14413	IIFL Securities Ltd.
CRISIL upto 365 Day CP Index-C	109	INE489L14447	IIFL Securities Ltd.
CRISIL upto 365 Day CP Index-C	110	INE321N14257	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	111	INE896L14EA5	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	112	INE896L14EE7	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	113	INE573A14672	JK Tyre & Industries Ltd.
CRISIL upto 365 Day CP Index-C	114	INE573A14664	JK Tyre & Industries Ltd.
CRISIL upto 365 Day CP Index-C	115	INE0JRU14040	Mirae Asset Financial Services India Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	116	INE296G14354	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	117	INE918K14BC1	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	118	INE918K14CA3	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	119	INE531F14DT2	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	120	INE531F14EQ6	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	121	INE191H14470	PVR Inox Ltd.
CRISIL upto 365 Day CP Index-C	122	INE089C14DK7	Sterlite Technologies Ltd.
CRISIL upto 365 Day CP Index-C	123	INE517B14974	Tata Teleservices (Maharashtra) Ltd.
CRISIL upto 365 Day CP Index-C	124	INE037E14AO0	Tata Teleservices Ltd.
CRISIL upto 365 Day CP Index-C	125	INE508G14GP9	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	126	INE508G14GI4	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	127	INE508G14GG8	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	128	INE508G14GL8	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	129	INE508G14GY1	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	130	INE723X14GH6	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	131	INE723X14IS9	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	132	INE723X14IR1	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	133	INE01HV14557	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	134	INE01HV14581	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	135	INE01HV14599	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	136	INE01HV14573	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	137	INE423A14VA5	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	138	INE865C14MM7	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	139	INE865C14MQ8	Aditya Birla Money Ltd.
CRISIL upto 365 Day CP Index-C	140	INE732I14917	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	141	INE732I14792	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	142	INE732I14800	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	143	INE442H14410	Ashoka Buildcon Ltd.
CRISIL upto 365 Day CP Index-C	144	INE09OL14GA8	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	145	INE09OL14EP1	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	146	INE09OL14FB8	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	147	INE09OL14EU1	Birla Group Holdings Pvt. Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	148	INE090L14GC4	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	149	INE0P4D14143	CNH Industrial Capital (india) Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	150	INE04JX14066	Cholamandalam Securities Ltd.
CRISIL upto 365 Day CP Index-C	151	INE04JX14058	Cholamandalam Securities Ltd.
CRISIL upto 365 Day CP Index-C	152	INE532F14ZY3	Edelweiss Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	153	INE532F14ZV9	Edelweiss Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	154	INE532F14A23	Edelweiss Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	155	INE489L14355	IIFL Securities Ltd.
CRISIL upto 365 Day CP Index-C	156	INE321N14224	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	157	INE321N14240	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	158	INE321N14265	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	159	INE896L14EG2	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	160	INE896L14EB3	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	161	INE896L14DL4	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	162	INE896L14EK4	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	163	INE0T2V14053	Mirae Asset Capital Markets (India) Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	164	INE0JRU14057	Mirae Asset Financial Services India Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	165	INE296G14362	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	166	INE296G14370	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	167	INE296G14404	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	168	INE296G14339	Muthoot Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	169	INE549K14BS0	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	170	INE850M14BY6	Northern Arc Capital Ltd.
CRISIL upto 365 Day CP Index-C	171	INE525L14034	Nuvama Clearing Services Ltd.
CRISIL upto 365 Day CP Index-C	172	INE918K14BQ1	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	173	INE531F14ER4	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	174	INE531F14EW4	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	175	INE04VS14210	Oxyzo Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	176	INE508G14GM6	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	177	INE723X14HY9	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	178	INE723X14GL8	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	179	INE723X14GN4	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	180	INE723X14IY7	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	181	INE01HV14524	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	182	INE01HV14615	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	183	INE701G14221	A K Capital Services Ltd.
CRISIL upto 365 Day CP Index-C	184	INE423A14UP5	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	185	INE423A14VY5	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	186	INE423A14VS7	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	187	INE732I14933	Angel One Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	188	INE732I14990	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	189	INE09OL14EY3	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	190	INE09OL14EZ0	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	191	INE180C14243	Capri Global Capital Ltd.
CRISIL upto 365 Day CP Index-C	192	INE804I14XJ6	ECL Finance Ltd.
CRISIL upto 365 Day CP Index-C	193	INE896L14DO8	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	194	INE896L14DP5	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	195	INE896L14DR1	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	196	INE525L14026	Nuvama Clearing Services Ltd.
CRISIL upto 365 Day CP Index-C	197	INE531F14EG7	Nuvama Wealth Management Ltd.
CRISIL upto 365 Day CP Index-C	198	INE191H14488	PVR Inox Ltd.
CRISIL upto 365 Day CP Index-C	199	INE508G14GX3	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	200	INE508G14GO2	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	201	INE508G14GN4	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	202	INE508G14GW5	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	203	INE508G14GV7	Time Technoplast Ltd.
CRISIL upto 365 Day CP Index-C	204	INE723X14IT7	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	205	INE723X14IK6	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	206	INE723X14HD3	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	207	INE723X14GY1	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	208	INE723X14IP5	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	209	INE723X14IQ3	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	210	INE01HV14607	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	211	INE01HV14540	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	212	INE01HV14623	Vivriti Capital Ltd.
CRISIL upto 365 Day CP Index-C	213	INE423A14WI6	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	214	INE423A14WH8	Adani Enterprises Ltd.
CRISIL upto 365 Day CP Index-C	215	INE09OL14FY0	Birla Group Holdings Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	216	INE896L14EL2	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	217	INE549K14BO9	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	218	INE549K14BQ4	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	219	INE523L14773	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	220	INE191H14496	PVR Inox Ltd.
CRISIL upto 365 Day CP Index-C	221	INE191H14504	PVR Inox Ltd.
CRISIL upto 365 Day CP Index-C	222	INE723X14IX9	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	223	INE732I14982	Angel One Ltd.
CRISIL upto 365 Day CP Index-C	224	INE087P14747	Avanse Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	225	INE321N14208	Incred Financial Services Ltd.
CRISIL upto 365 Day CP Index-C	226	INE896L14EF4	Indostar Capital Finance Ltd.
CRISIL upto 365 Day CP Index-C	227	INE296G14305	Muthoot Capital Services Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 365 Day CP Index-C	228	INE549K14BR2	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	229	INE549K14BT8	Muthoot Fincorp Ltd.
CRISIL upto 365 Day CP Index-C	230	INE523L14740	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	231	INE523L14757	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	232	INE523L14781	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	233	INE523L14815	Nuvama Wealth & Investment Ltd.
CRISIL upto 365 Day CP Index-C	234	INE918K14BT5	Nuvama Wealth Finance Ltd.
CRISIL upto 365 Day CP Index-C	235	INE723X14IH2	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 365 Day CP Index-C	236	INE723X14IN0	Trust Investment Advisors Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	1	INE860H142E6	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	2	INE860H143P0	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	3	INE860H144A0	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	4	INE860H144B8	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	5	INE860H144C6	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	6	INE860H144H5	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	7	INE860H144K9	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	8	INE860H144M5	Aditya Birla Finance Ltd.
CRISIL upto 91 Day CP Index-A	9	INE831R14ED3	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	10	INE831R14EE1	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	11	INE831R14EF8	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	12	INE831R14EG6	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	13	INE831R14EH4	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	14	INE831R14EI2	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	15	INE831R14EL6	Aditya Birla Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	16	INE891K14NL6	Axis Finance Ltd.
CRISIL upto 91 Day CP Index-A	17	INE891K14NO0	Axis Finance Ltd.
CRISIL upto 91 Day CP Index-A	18	INE110O14BV7	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	19	INE110O14DL4	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	20	INE110O14EB3	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	21	INE110O14EC1	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	22	INE110O14ED9	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	23	INE110O14EE7	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	24	INE110O14EG2	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	25	INE110O14EH0	Axis Securities Ltd.
CRISIL upto 91 Day CP Index-A	26	INE296A14WT3	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	27	INE296A14WU1	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	28	INE296A14WV9	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	29	INE296A14ZB4	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	30	INE296A14ZC2	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	31	INE296A14ZF5	Bajaj Finance Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-A	32	INE296A14ZH1	Bajaj Finance Ltd.
CRISIL upto 91 Day CP Index-A	33	INE01C314AJ6	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	34	INE01C314AK4	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	35	INE01C314AL2	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	36	INE01C314AM0	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	37	INE01C314AO6	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	38	INE01C314AR9	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	39	INE01C314AU3	Bajaj Financial Securities Ltd.
CRISIL upto 91 Day CP Index-A	40	INE377Y14AR1	Bajaj Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	41	INE704I14IB6	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	42	INE704I14ID2	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	43	INE704I14IE0	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	44	INE704I14IG5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	45	INE704I14II1	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	46	INE704I14IQ4	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	47	INE704I14IY8	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	48	INE704I14JF5	Barclays Investments & Loans (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	49	INE027214688	BOBCARD Ltd.
CRISIL upto 91 Day CP Index-A	50	INE027214704	BOBCARD Ltd.
CRISIL upto 91 Day CP Index-A	51	INE027214712	BOBCARD Ltd.
CRISIL upto 91 Day CP Index-A	52	INE144H14GN6	Deutsche Investments India Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	53	INE144H14GO4	Deutsche Investments India Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	54	INE041014023	Embassy Office Parks Reit
CRISIL upto 91 Day CP Index-A	55	INE041014031	Embassy Office Parks Reit
CRISIL upto 91 Day CP Index-A	56	INE514E14RY1	Export Import Bank Of India
CRISIL upto 91 Day CP Index-A	57	INE514E14SA9	Export Import Bank Of India
CRISIL upto 91 Day CP Index-A	58	INE514E14SE1	Export Import Bank Of India
CRISIL upto 91 Day CP Index-A	59	INE514E14SG6	Export Import Bank Of India
CRISIL upto 91 Day CP Index-A	60	INE514E14SK8	Export Import Bank Of India
CRISIL upto 91 Day CP Index-A	61	INE102D14AG0	Godrej Consumer Products Ltd.
CRISIL upto 91 Day CP Index-A	62	INE102D14AH8	Godrej Consumer Products Ltd.
CRISIL upto 91 Day CP Index-A	63	INE102D14AI6	Godrej Consumer Products Ltd.
CRISIL upto 91 Day CP Index-A	64	INE102D14AJ4	Godrej Consumer Products Ltd.
CRISIL upto 91 Day CP Index-A	65	INE047A14990	Grasim Industries Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-A	66	INE047A14AA6	Grasim Industries Ltd.
CRISIL upto 91 Day CP Index-A	67	INE047A14AB4	Grasim Industries Ltd.
CRISIL upto 91 Day CP Index-A	68	INE047A14AC2	Grasim Industries Ltd.
CRISIL upto 91 Day CP Index-A	69	INE756I14EB5	HDB Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	70	INE756I14ED1	HDB Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	71	INE700G14IK9	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	72	INE700G14LT4	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	73	INE700G14LU2	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	74	INE700G14LV0	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	75	INE700G14LW8	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	76	INE700G14LX6	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	77	INE700G14MA2	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	78	INE700G14MG9	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	79	INE700G14MH7	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	80	INE700G14MN5	Hdfc Securities Ltd.
CRISIL upto 91 Day CP Index-A	81	INE0KXY14022	Highways Infrastructure Trust
CRISIL upto 91 Day CP Index-A	82	INE094A14JS1	Hindustan Petroleum Corporation Ltd.
CRISIL upto 91 Day CP Index-A	83	INE267A14705	Hindustan Zinc Ltd.
CRISIL upto 91 Day CP Index-A	84	INE267A14721	Hindustan Zinc Ltd.
CRISIL upto 91 Day CP Index-A	85	INE267A14747	Hindustan Zinc Ltd.
CRISIL upto 91 Day CP Index-A	86	INE267A14754	Hindustan Zinc Ltd.
CRISIL upto 91 Day CP Index-A	87	INE790I14EV2	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 91 Day CP Index-A	88	INE790I14FI6	HSBC InvestDirect Financial Services (India) Ltd.
CRISIL upto 91 Day CP Index-A	89	INE071G14FY2	ICICI Home Finance Co. Ltd.
CRISIL upto 91 Day CP Index-A	90	INE071G14FZ9	ICICI Home Finance Co. Ltd.
CRISIL upto 91 Day CP Index-A	91	INE071G14GB8	ICICI Home Finance Co. Ltd.
CRISIL upto 91 Day CP Index-A	92	INE071G14GC6	ICICI Home Finance Co. Ltd.
CRISIL upto 91 Day CP Index-A	93	INE071G14GE2	ICICI Home Finance Co. Ltd.
CRISIL upto 91 Day CP Index-A	94	INE763G14SD1	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	95	INE763G14SF6	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	96	INE763G14SN0	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	97	INE763G14US5	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	98	INE763G14VP9	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	99	INE763G14VV7	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	100	INE763G14VW5	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	101	INE763G14VY1	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	102	INE763G14WE1	ICICI Securities Ltd.
CRISIL upto 91 Day CP Index-A	103	INE763G14WF8	ICICI Securities Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-A	104	INE0DZE14081	Kisetsu Saison Finance (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	105	INE0DZE14123	Kisetsu Saison Finance (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-A	106	INE916D143F9	Kotak Mahindra Prime Ltd.
CRISIL upto 91 Day CP Index-A	107	INE916D143Y0	Kotak Mahindra Prime Ltd.
CRISIL upto 91 Day CP Index-A	108	INE028E14OK8	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	109	INE028E14OR3	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	110	INE028E14PG3	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	111	INE028E14PI9	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	112	INE028E14PJ7	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	113	INE028E14PL3	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	114	INE028E14PM1	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	115	INE028E14PQ2	Kotak Securities Ltd.
CRISIL upto 91 Day CP Index-A	116	INE498L14AY8	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	117	INE498L14BW0	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	118	INE498L14BY6	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	119	INE498L14CN7	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	120	INE498L14CP2	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	121	INE498L14CQ0	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	122	INE498L14CR8	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	123	INE498L14CS6	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	124	INE498L14CT4	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	125	INE498L14CV0	L&T Finance Ltd.
CRISIL upto 91 Day CP Index-A	126	INE128M14951	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 91 Day CP Index-A	127	INE128M14969	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 91 Day CP Index-A	128	INE128M14977	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 91 Day CP Index-A	129	INE128M14985	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 91 Day CP Index-A	130	INE128M14993	L&T Metro Rail (Hyderabad) Ltd.
CRISIL upto 91 Day CP Index-A	131	INE018A14KY6	Larsen & Toubro Ltd.
CRISIL upto 91 Day CP Index-A	132	INE018A14LE6	Larsen & Toubro Ltd.
CRISIL upto 91 Day CP Index-A	133	INE018A14LF3	Larsen & Toubro Ltd.
CRISIL upto 91 Day CP Index-A	134	INE018A14LG1	Larsen & Toubro Ltd.
CRISIL upto 91 Day CP Index-A	135	INE115A14EQ9	LIC Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	136	INE115A14ES5	LIC Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	137	INE774D14SQ7	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	138	INE774D14SR5	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	139	INE774D14ST1	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	140	INE774D14SU9	Mahindra & Mahindra Financial Services Ltd.
CRISIL upto 91 Day CP Index-A	141	INE261F14MI0	National Bank for Agriculture & Rural Development

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-A	142	INE261F14MK6	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CP Index-A	143	INE261F14MN0	National Bank for Agriculture & Rural Development
CRISIL upto 91 Day CP Index-A	144	INE870H14TQ2	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	145	INE870H14TR0	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	146	INE870H14TS8	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	147	INE870H14TV2	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	148	INE870H14TX8	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	149	INE870H14UC0	Network 18 Media & Invst. Ltd.
CRISIL upto 91 Day CP Index-A	150	INE0NDH14023	Nexus Select Trust
CRISIL upto 91 Day CP Index-A	151	INE733E14BQ7	NTPC
CRISIL upto 91 Day CP Index-A	152	INE733E14BR5	NTPC
CRISIL upto 91 Day CP Index-A	153	INE116F14174	Panatone Finvest Ltd.
CRISIL upto 91 Day CP Index-A	154	INE116F14182	Panatone Finvest Ltd.
CRISIL upto 91 Day CP Index-A	155	INE002A14KU8	Reliance Industries Ltd.
CRISIL upto 91 Day CP Index-A	156	INE002A14KV6	Reliance Industries Ltd.
CRISIL upto 91 Day CP Index-A	157	INE002A14KW4	Reliance Industries Ltd.
CRISIL upto 91 Day CP Index-A	158	INE002A14KX2	Reliance Industries Ltd.
CRISIL upto 91 Day CP Index-A	159	INE110L14SM6	Reliance Jio Infocomm Ltd.
CRISIL upto 91 Day CP Index-A	160	INE110L14SQ7	Reliance Jio Infocomm Ltd.
CRISIL upto 91 Day CP Index-A	161	INE929O14CN5	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	162	INE929O14CO3	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	163	INE929O14CQ8	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	164	INE929O14CS4	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	165	INE929O14CT2	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	166	INE929O14CV8	Reliance Retail Ventures Ltd.
CRISIL upto 91 Day CP Index-A	167	INE212K14932	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	168	INE212K14940	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	169	INE212K14965	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	170	INE212K14973	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	171	INE212K14981	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	172	INE212K14999	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	173	INE212K14AB3	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	174	INE212K14AD9	Sbicap Securities Ltd.
CRISIL upto 91 Day CP Index-A	175	INE211H14773	Sharekhan Ltd.
CRISIL upto 91 Day CP Index-A	176	INE211H14930	Sharekhan Ltd.
CRISIL upto 91 Day CP Index-A	177	INE941D14626	Sikka Ports & Terminals Ltd.
CRISIL upto 91 Day CP Index-A	178	INE556F14KP2	Small Industries Development Bank Of India
CRISIL upto 91 Day CP Index-A	179	INE535H14IX0	SMFG India Credit Co. Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-A	180	INE535H14JA6	SMFG India Credit Co. Ltd.
CRISIL upto 91 Day CP Index-A	181	INE535H14JC2	SMFG India Credit Co. Ltd.
CRISIL upto 91 Day CP Index-A	182	INE403G14RU0	Standard Chartered Capital Ltd.
CRISIL upto 91 Day CP Index-A	183	INE403G14RZ9	Standard Chartered Capital Ltd.
CRISIL upto 91 Day CP Index-A	184	INE403G14SF9	Standard Chartered Capital Ltd.
CRISIL upto 91 Day CP Index-A	185	INE472H14276	Standard Chartered Securities (India) Ltd.
CRISIL upto 91 Day CP Index-A	186	INE472H14417	Standard Chartered Securities (India) Ltd.
CRISIL upto 91 Day CP Index-A	187	INE660A14XW2	Sundaram Finance Ltd.
CRISIL upto 91 Day CP Index-A	188	INE660A14YA6	Sundaram Finance Ltd.
CRISIL upto 91 Day CP Index-A	189	INE660A14YB4	Sundaram Finance Ltd.
CRISIL upto 91 Day CP Index-A	190	INE660A14YE8	Sundaram Finance Ltd.
CRISIL upto 91 Day CP Index-A	191	INE033L14MW2	Tata Capital Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	192	INE033L14MX0	Tata Capital Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	193	INE033L14NM1	Tata Capital Housing Finance Ltd.
CRISIL upto 91 Day CP Index-A	194	INE976I14OV6	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	195	INE976I14OW4	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	196	INE976I14OX2	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	197	INE976I14OY0	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	198	INE976I14PA7	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	199	INE976I14PF6	Tata Capital Ltd.
CRISIL upto 91 Day CP Index-A	200	INE151A14081	Tata Communications Ltd.
CRISIL upto 91 Day CP Index-A	201	INE151A14099	Tata Communications Ltd.
CRISIL upto 91 Day CP Index-A	202	INE151A14107	Tata Communications Ltd.
CRISIL upto 91 Day CP Index-A	203	INE692Q14BH8	Toyota Financial Services India Ltd.
CRISIL upto 91 Day CP Index-A	204	INE692Q14BN6	Toyota Financial Services India Ltd.
CRISIL upto 91 Day CP Index-A	205	INE481G14ET6	Ultratech Cement Ltd.
CRISIL upto 91 Day CP Index-A	206	INE481G14EV2	Ultratech Cement Ltd.
CRISIL upto 91 Day CP Index-A	207	INE481G14EX8	Ultratech Cement Ltd.
CRISIL upto 91 Day CP Index-A	208	INE481G14EZ3	Ultratech Cement Ltd.
CRISIL upto 91 Day CP Index-B	1	INE248U14OU7	360 One Prime Ltd.
CRISIL upto 91 Day CP Index-B	2	INE248U14PU4	360 One Prime Ltd.
CRISIL upto 91 Day CP Index-B	3	INE248U14QD8	360 One Prime Ltd.
CRISIL upto 91 Day CP Index-B	4	INE248U14QJ5	360 One Prime Ltd.
CRISIL upto 91 Day CP Index-B	5	INE248U14QM9	360 One Prime Ltd.
CRISIL upto 91 Day CP Index-B	6	INE466L14CP9	360 One Wam Ltd.
CRISIL upto 91 Day CP Index-B	7	INE466L14CW5	360 One Wam Ltd.
CRISIL upto 91 Day CP Index-B	8	INE466L14DN2	360 One Wam Ltd.
CRISIL upto 91 Day CP Index-B	9	INE466L14DP7	360 One Wam Ltd.
CRISIL upto 91 Day CP Index-B	10	INE466L14DT9	360 One Wam Ltd.
CRISIL upto 91 Day CP Index-B	11	INE466L14EB5	360 One Wam Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	12	INE769A14882	Aarti Industries Ltd.
CRISIL upto 91 Day CP Index-B	13	INE647O14FJ4	Aditya Birla Fashion & Retail Ltd.
CRISIL upto 91 Day CP Index-B	14	INE901L14BA9	Alembic Pharmaceuticals Ltd.
CRISIL upto 91 Day CP Index-B	15	INE901L14BB7	Alembic Pharmaceuticals Ltd.
CRISIL upto 91 Day CP Index-B	16	INE702C14CG5	APL Apollo Tubes Ltd.
CRISIL upto 91 Day CP Index-B	17	INE702C14CH3	APL Apollo Tubes Ltd.
CRISIL upto 91 Day CP Index-B	18	INE438A14JP6	Apollo Tyres Ltd.
CRISIL upto 91 Day CP Index-B	19	INE03W114633	Arka Fincap Ltd.
CRISIL upto 91 Day CP Index-B	20	INE0AD514065	Aseem Infrastructure Finance Ltd.
CRISIL upto 91 Day CP Index-B	21	INE0AD514073	Aseem Infrastructure Finance Ltd.
CRISIL upto 91 Day CP Index-B	22	INE087M14BH0	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	23	INE087M14BL2	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	24	INE087M14BM0	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	25	INE087M14BQ1	Bahadur Chand Investments Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	26	INE343G14479	Bharti Hexacom Ltd.
CRISIL upto 91 Day CP Index-B	27	INE472A14NU7	Blue Star Ltd.
CRISIL upto 91 Day CP Index-B	28	INE472A14NV5	Blue Star Ltd.
CRISIL upto 91 Day CP Index-B	29	INE472A14NW3	Blue Star Ltd.
CRISIL upto 91 Day CP Index-B	30	INE477A14DF8	CanFin Homes Ltd.
CRISIL upto 91 Day CP Index-B	31	INE477A14DG6	CanFin Homes Ltd.
CRISIL upto 91 Day CP Index-B	32	INE477A14DH4	CanFin Homes Ltd.
CRISIL upto 91 Day CP Index-B	33	INE477A14DI2	CanFin Homes Ltd.
CRISIL upto 91 Day CP Index-B	34	INE015Y14583	Carat Lane Trading Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	35	INE482A14CW5	Ceat Ltd.
CRISIL upto 91 Day CP Index-B	36	INE482A14CY1	Ceat Ltd.
CRISIL upto 91 Day CP Index-B	37	INE482A14CZ8	Ceat Ltd.
CRISIL upto 91 Day CP Index-B	38	INE482A14DA9	Ceat Ltd.
CRISIL upto 91 Day CP Index-B	39	INE482A14DD3	Ceat Ltd.
CRISIL upto 91 Day CP Index-B	40	INE486A14FD9	Cesc Ltd.
CRISIL upto 91 Day CP Index-B	41	INE085A14II2	Chambal Fertilizers & Chemicals Ltd.
CRISIL upto 91 Day CP Index-B	42	INE121A14WF2	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 91 Day CP Index-B	43	INE121A14WL0	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 91 Day CP Index-B	44	INE121A14WV9	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 91 Day CP Index-B	45	INE121A14WW7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 91 Day CP Index-B	46	INE121A14WX5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL upto 91 Day CP Index-B	47	INE755K14EZ2	Dalmia Cement (Bharat) Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	48	INE604O14106	Dmi Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	49	INE604O14122	Dmi Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	50	INE604O14130	Dmi Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	51	INE255A14650	Essel Propack Ltd.
CRISIL upto 91 Day CP Index-B	52	INE007N14DZ4	Fedbank Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	53	INE289B14IY5	Gic Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	54	INE289B14JD7	Gic Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	55	INE289B14JE5	Gic Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	56	INE982D14AZ5	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL upto 91 Day CP Index-B	57	INE982D14BA6	Godrej & Boyce Manufacturing Co. Ltd.
CRISIL upto 91 Day CP Index-B	58	INE850D14SN2	Godrej Agrovet Ltd.
CRISIL upto 91 Day CP Index-B	59	INE850D14SP7	Godrej Agrovet Ltd.
CRISIL upto 91 Day CP Index-B	60	INE850D14SS1	Godrej Agrovet Ltd.
CRISIL upto 91 Day CP Index-B	61	INE02KN14366	Godrej Finance Ltd.
CRISIL upto 91 Day CP Index-B	62	INE02KN14374	Godrej Finance Ltd.
CRISIL upto 91 Day CP Index-B	63	INE02JD14492	Godrej Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	64	INE02JD14500	Godrej Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	65	INE233A14S87	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	66	INE233A14T03	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	67	INE233A14T11	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	68	INE233A14T52	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	69	INE233A14T86	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	70	INE233A14T94	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	71	INE233A14U18	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	72	INE233A14U75	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	73	INE233A14V17	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	74	INE233A14V58	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	75	INE233A14V74	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	76	INE233A14W24	Godrej Industries Ltd.
CRISIL upto 91 Day CP Index-B	77	INE484J14VE0	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	78	INE484J14VL5	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	79	INE484J14VM3	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	80	INE484J14VR2	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	81	INE484J14VS0	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	82	INE484J14VX0	Godrej Properties Ltd.
CRISIL upto 91 Day CP Index-B	83	INE539K14B00	HDFC Credila Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	84	INE957N14IE4	Hero Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	85	INE957N14IQ8	Hero Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	86	INE957N14IT2	Hero Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	87	INE957N14IV8	Hero Fincorp Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	88	INE957N14IW6	Hero Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	89	INE957N14IX4	Hero Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	90	INE800X14259	Hero Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	91	INE146O14BY5	Hinduja Leyland Finance Ltd.
CRISIL upto 91 Day CP Index-B	92	INE146O14CM8	Hinduja Leyland Finance Ltd.
CRISIL upto 91 Day CP Index-B	93	INE02FN14226	IGH Holdings Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	94	INE02FN14242	IGH Holdings Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	95	INE530B14CH0	IIFL Finance Ltd.
CRISIL upto 91 Day CP Index-B	96	INE530B14CI8	IIFL Finance Ltd.
CRISIL upto 91 Day CP Index-B	97	INE477L14FP9	IIFL Home Finance Ltd.
CRISIL upto 91 Day CP Index-B	98	INE879F14IN7	Infina Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	99	INE879F14IR8	Infina Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	100	INE879F14J15	Infina Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	101	INE879F14JS4	Infina Finance Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	102	INE823G14AI0	J. K. Cement Ltd.
CRISIL upto 91 Day CP Index-B	103	INE823G14AM2	J. K. Cement Ltd.
CRISIL upto 91 Day CP Index-B	104	INE012I14PZ8	JM Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	105	INE012I14QB7	JM Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	106	INE012I14QT9	JM Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	107	INE012I14RB5	JM Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	108	INE0BY014326	Jubilant Ingrevia Ltd.
CRISIL upto 91 Day CP Index-B	109	INE824H14NU4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	110	INE824H14OM9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	111	INE824H14PX3	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	112	INE824H14QA9	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	113	INE824H14QH4	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	114	INE824H14QJ0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	115	INE824H14QK8	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	116	INE824H14QO0	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	117	INE824H14QP7	Julius Baer Capital (India) Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	118	INE220B14BF4	Kalpataru Projects International Ltd.
CRISIL upto 91 Day CP Index-B	119	INE220B14BG2	Kalpataru Projects International Ltd.
CRISIL upto 91 Day CP Index-B	120	INE884B14556	Kirloskar Ferrous Industries Ltd.
CRISIL upto 91 Day CP Index-B	121	INE813A14250	Mahindra Lifespace Developers Ltd.
CRISIL upto 91 Day CP Index-B	122	INE522D14OI6	Manappuram Finance Ltd.
CRISIL upto 91 Day CP Index-B	123	INE634S14021	Mankind Pharma Ltd.
CRISIL upto 91 Day CP Index-B	124	INE338I14IK4	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	125	INE338I14IL2	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	126	INE338I14IM0	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	127	INE338I14IO6	Motilal Oswal Financial Services Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	128	INE338I14IP3	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	129	INE338I14IT5	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	130	INE338I14IV1	Motilal Oswal Financial Services Ltd.
CRISIL upto 91 Day CP Index-B	131	INE01WN14AZ4	Motilal Oswal Finvest Ltd.
CRISIL upto 91 Day CP Index-B	132	INE01WN14BK4	Motilal Oswal Finvest Ltd.
CRISIL upto 91 Day CP Index-B	133	INE414G14TH0	Muthoot Finance Ltd.
CRISIL upto 91 Day CP Index-B	134	INE414G14TJ6	Muthoot Finance Ltd.
CRISIL upto 91 Day CP Index-B	135	INE091A14ED0	Nirma Ltd.
CRISIL upto 91 Day CP Index-B	136	INE091A14EE8	Nirma Ltd.
CRISIL upto 91 Day CP Index-B	137	INE05C614469	Nlc Tamil Nadu Power Ltd.
CRISIL upto 91 Day CP Index-B	138	INE05C614477	Nlc Tamil Nadu Power Ltd.
CRISIL upto 91 Day CP Index-B	139	INE973U14219	Nu Vista Ltd.
CRISIL upto 91 Day CP Index-B	140	INE118D14878	Nuvoco Vistas Corporation Ltd.
CRISIL upto 91 Day CP Index-B	141	INE163N14428	ONGC Petro Additions Ltd.
CRISIL upto 91 Day CP Index-B	142	INE163N14469	ONGC Petro Additions Ltd.
CRISIL upto 91 Day CP Index-B	143	INE420C14128	Paisalo Digital Ltd.
CRISIL upto 91 Day CP Index-B	144	INE417C14645	Pilani Investment & Industries Corporation Ltd.
CRISIL upto 91 Day CP Index-B	145	INE516Y14EZ9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	146	INE516Y14GN0	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	147	INE516Y14GQ3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	148	INE516Y14GR1	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	149	INE516Y14GS9	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	150	INE516Y14GV3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	151	INE516Y14GY7	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	152	INE516Y14HB3	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	153	INE516Y14HE7	Piramal Capital & Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	154	INE140A142M8	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	155	INE140A143N4	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	156	INE140A143P9	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	157	INE140A144C5	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	158	INE140A144F8	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	159	INE140A144G6	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	160	INE140A144J0	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	161	INE140A144W3	Piramal Enterprises Ltd.
CRISIL upto 91 Day CP Index-B	162	INE572E14JL3	PNB Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	163	INE572E14JO7	PNB Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	164	INE511C14XL6	Poonawalla Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	165	INE511C14XN2	Poonawalla Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	166	INE511C14XO0	Poonawalla Fincorp Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	167	INE511C14XR3	Poonawalla Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	168	INE511C14XS1	Poonawalla Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	169	INE511C14XU7	Poonawalla Fincorp Ltd.
CRISIL upto 91 Day CP Index-B	170	INE891D14ZA8	Redington (India) Ltd.
CRISIL upto 91 Day CP Index-B	171	INE891D14ZB6	Redington (India) Ltd.
CRISIL upto 91 Day CP Index-B	172	INE891D14ZF7	Redington (India) Ltd.
CRISIL upto 91 Day CP Index-B	173	INE891D14ZJ9	Redington (India) Ltd.
CRISIL upto 91 Day CP Index-B	174	INE460M14677	SEIL Energy India Ltd.
CRISIL upto 91 Day CP Index-B	175	INE460M14685	SEIL Energy India Ltd.
CRISIL upto 91 Day CP Index-B	176	INE721A14DV6	Shriram Finance Ltd.
CRISIL upto 91 Day CP Index-B	177	INE721A14DW4	Shriram Finance Ltd.
CRISIL upto 91 Day CP Index-B	178	INE432R14261	Shriram Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	179	INE432R14295	Shriram Housing Finance Ltd.
CRISIL upto 91 Day CP Index-B	180	INE04TA14436	Skoda Auto Volkswagen India Pvt. Ltd.
CRISIL upto 91 Day CP Index-B	181	INE647A14AM8	SRF Ltd.
CRISIL upto 91 Day CP Index-B	182	INE647A14AP1	SRF Ltd.
CRISIL upto 91 Day CP Index-B	183	INE582L14HS6	Tata Housing Development Co. Ltd.
CRISIL upto 91 Day CP Index-B	184	INE582L14HT4	Tata Housing Development Co. Ltd.
CRISIL upto 91 Day CP Index-B	185	INE582L14HU2	Tata Housing Development Co. Ltd.
CRISIL upto 91 Day CP Index-B	186	INE477S14CR7	Tata Motors Finance Ltd.
CRISIL upto 91 Day CP Index-B	187	INE477S14CT3	Tata Motors Finance Ltd.
CRISIL upto 91 Day CP Index-B	188	INE477S14CU1	Tata Motors Finance Ltd.
CRISIL upto 91 Day CP Index-B	189	INE155A14TE9	Tata Motors Ltd.
CRISIL upto 91 Day CP Index-B	190	INE245A14JS9	Tata Power Co. Ltd.
CRISIL upto 91 Day CP Index-B	191	INE245A14JT7	Tata Power Co. Ltd.
CRISIL upto 91 Day CP Index-B	192	INE245A14JU5	Tata Power Co. Ltd.
CRISIL upto 91 Day CP Index-B	193	INE607M14BM5	Tata Power Renewable Energy Ltd.
CRISIL upto 91 Day CP Index-B	194	INE607M14BN3	Tata Power Renewable Energy Ltd.
CRISIL upto 91 Day CP Index-B	195	INE725H14CH3	Tata Projects Ltd.
CRISIL upto 91 Day CP Index-B	196	INE725H14CI1	Tata Projects Ltd.
CRISIL upto 91 Day CP Index-B	197	INE725H14CJ9	Tata Projects Ltd.
CRISIL upto 91 Day CP Index-B	198	INE725H14CK7	Tata Projects Ltd.
CRISIL upto 91 Day CP Index-B	199	INE725H14CM3	Tata Projects Ltd.
CRISIL upto 91 Day CP Index-B	200	INE371K14CL2	Tata Realty & Infrastructure Ltd.
CRISIL upto 91 Day CP Index-B	201	INE371K14CN8	Tata Realty & Infrastructure Ltd.
CRISIL upto 91 Day CP Index-B	202	INE081A14FE6	Tata Steel Ltd.
CRISIL upto 91 Day CP Index-B	203	INE081A14FF3	Tata Steel Ltd.
CRISIL upto 91 Day CP Index-B	204	INE081A14FG1	Tata Steel Ltd.
CRISIL upto 91 Day CP Index-B	205	INE685A14104	Torrent Pharmaceuticals Ltd.
CRISIL upto 91 Day CP Index-B	206	INE729N14IG2	TVS Credit Services Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL upto 91 Day CP Index-B	207	INE729N14IH0	TVS Credit Services Ltd.
CRISIL upto 91 Day CP Index-B	208	INE628A14HW2	UPL Ltd.
CRISIL upto 91 Day CP Index-B	209	INE628A14HX0	UPL Ltd.
CRISIL upto 91 Day CP Index-B	210	INE054A14087	V.I.P Industries Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1	INE248U07FO2	360 One Prime Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	2	INE403D08181	Bharti Telecom Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3	INE055A08052	Aditya Birla Real Estate Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	4	INE121A07SG2	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	5	INE338I07131	Motilal Oswal Financial Services Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	6	INE414G07JH5	Muthoot Finance Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	7	INE420C07049	Paisalo Digital Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8	INE140A07740	Piramal Enterprises Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	9	INE721A07RH9	Shriram Finance Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	10	INE092A08071	Tata Chemicals Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	11	INE725H08196	Tata Projects Ltd.
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12	INE081A08215	Tata Steel Ltd.
CRISIL AA and AA+ Long Term Bond Index	1	INE084A08185	Bank of India
CRISIL AA and AA+ Long Term Bond Index	2	INE457A08175	Bank of Maharashtra
CRISIL AA and AA+ Long Term Bond Index	3	INE121A08PP7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Long Term Bond Index	4	INE007N08023	Fedbank Financial Services Ltd.
CRISIL AA and AA+ Long Term Bond Index	5	INE146O08266	Hinduja Leyland Finance Ltd.
CRISIL AA and AA+ Long Term Bond Index	6	INE818F07278	Kerala Financial Corporation
CRISIL AA and AA+ Long Term Bond Index	7	INE658F08102	Kerala Infrastructure Investment Fund Board
CRISIL AA and AA+ Long Term Bond Index	8	INE153A08170	Mahanagar Telephone Nigam Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA and AA+ Long Term Bond Index	9	INE338I07172	Motilal Oswal Financial Services Ltd.
CRISIL AA and AA+ Long Term Bond Index	10	INE721A08DH7	Shriram Finance Ltd.
CRISIL AA and AA+ Long Term Bond Index	11	INE812V08052	THDC India Ltd.
CRISIL AA and AA+ Medium Term Bond Index	1	INE519Q08160	AU Small Finance Bank Ltd.
CRISIL AA and AA+ Medium Term Bond Index	2	INE403D08199	Bharti Telecom Ltd.
CRISIL AA and AA+ Medium Term Bond Index	3	INE121A07SE7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Medium Term Bond Index	4	INE233A08139	Godrej Industries Ltd.
CRISIL AA and AA+ Medium Term Bond Index	5	INE484J08071	Godrej Properties Ltd.
CRISIL AA and AA+ Medium Term Bond Index	6	INE530B08102	IIFL Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	7	INE658F08086	Kerala Infrastructure Investment Fund Board
CRISIL AA and AA+ Medium Term Bond Index	8	INE950O07461	Mahindra Rural Housing Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	9	INE414G07JI3	Muthoot Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	10	INE721A07SA2	Shriram Finance Ltd.
CRISIL AA and AA+ Medium Term Bond Index	11	INE607M08097	Tata Power Renewable Energy Ltd.
CRISIL AA and AA+ Short Term Bond Index	1	INE403D08181	Bharti Telecom Ltd.
CRISIL AA and AA+ Short Term Bond Index	2	INE477A07373	CanFin Homes Ltd.
CRISIL AA and AA+ Short Term Bond Index	3	INE121A07QQ5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ Short Term Bond Index	4	INE092T08BS4	IDFC First Bank Ltd.
CRISIL AA and AA+ Short Term Bond Index	5	INE414G07JH5	Muthoot Finance Ltd.
CRISIL AA and AA+ Short Term Bond Index	6	INE091A07216	NIRMA LIMITED
CRISIL AA and AA+ Short Term Bond Index	7	INE420C07049	Paisalo Digital Ltd.
CRISIL AA and AA+ Short Term Bond Index	8	INE572E07134	PNB Housing Finance Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA and AA+ Short Term Bond Index	9	INE721A07RH9	Shriram Finance Ltd.
CRISIL AA and AA+ Short Term Bond Index	10	INE092A08071	Tata Chemicals Ltd.
CRISIL AA and AA+ Short Term Bond Index	11	INE725H08196	Tata Projects Ltd.
CRISIL AA and AA+ Short Term Bond Index	12	INE081A08215	Tata Steel Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1	INE196P07153	360 One Portfolio Managers Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	2	INE477A07340	CanFin Homes Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3	INE121A07QQ5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4	INE957N07781	Hero Fincorp Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5	INE092T08BS4	IDFC First Bank Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	6	INE530B07336	IIFL Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	7	INE414G07HT4	Muthoot Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	8	INE091A07190	Nirma Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	9	INE163N08115	ONGC Petro Additions Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10	INE572E07134	PNB Housing Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	11	INE721A07NO4	Shriram Finance Ltd.
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	12	INE081A08231	Tata Steel Ltd.
CRISIL AA Long Term Bond Index	1	INE03W107298	Arka Fincap Ltd.
CRISIL AA Long Term Bond Index	2	INE201P08217	G. R. Infraprojects Ltd.
CRISIL AA Long Term Bond Index	3	INE539K07221	HDFC Credila Financial Services Ltd.
CRISIL AA Long Term Bond Index	4	INE651J07838	JM Financial Credit Solutions Ltd.
CRISIL AA Long Term Bond Index	5	INE818F07278	Kerala Financial Corporation
CRISIL AA Long Term Bond Index	6	INE658F08102	Kerala Infrastructure Investment Fund Board
CRISIL AA Long Term Bond Index	7	INE338I07172	Motilal Oswal Financial Services Ltd.
CRISIL AA Long Term Bond Index	8	INE163N08222	ONGC Petro Additions Ltd.
CRISIL AA Long Term Bond Index	9	INE607M08089	Tata Power Renewable Energy Ltd.
CRISIL AA Long Term Bond Index	10	INE812V08052	THDC India Ltd.
CRISIL AA- Long Term Bond Index	1	INE413U08093	IIFL Samasta Finance Ltd.
CRISIL AA- Long Term Bond Index	2	INE549K08483	Muthoot Fincorp Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA- Long Term Bond Index	3	INE148I07SQ7	Sammaan Capital Ltd.
CRISIL AA Medium Term Bond Index	1	INE055A08060	Aditya Birla Real Estate Ltd.
CRISIL AA Medium Term Bond Index	2	INE519Q08160	AU Small Finance Bank Ltd.
CRISIL AA Medium Term Bond Index	3	INE539K07122	HDFC Credila Financial Services Ltd.
CRISIL AA Medium Term Bond Index	4	INE530B08102	IIFL Finance Ltd.
CRISIL AA Medium Term Bond Index	5	INE477L08162	IIFL Home Finance Ltd.
CRISIL AA Medium Term Bond Index	6	INE658F08086	Kerala Infrastructure Investment Fund Board
CRISIL AA Medium Term Bond Index	7	INE295J08022	Tata Power Co. Ltd.
CRISIL AA Medium Term Bond Index	8	INE607M08097	Tata Power Renewable Energy Ltd.
CRISIL AA Medium Term Bond Index	9	INE729N08105	TVS Credit Services Ltd.
CRISIL AA- Medium Term Bond Index	1	INE140R08064	Chaitanya India Fin Credit Pvt. Ltd.
CRISIL AA- Medium Term Bond Index	2	INE741K07579	Creditaccess Grameen Ltd.
CRISIL AA- Medium Term Bond Index	3	INE413U07301	IIFL Samasta Finance Ltd.
CRISIL AA- Medium Term Bond Index	4	INE244L08042	Indiabulls Commercial Credit Ltd.
CRISIL AA- Medium Term Bond Index	5	INE348L08090	MAS Financial Services Ltd.
CRISIL AA- Medium Term Bond Index	6	INE549K08426	Muthoot Fincorp Ltd.
CRISIL AA- Medium Term Bond Index	7	INE148I07TY9	Sammaan Capital Ltd.
CRISIL AA- Medium Term Bond Index	8	INE391V07133	Shrem Infra Invest Pvt. Ltd.
CRISIL AA- Medium Term Bond Index	9	INE00MX08052	Svatantra Microfin Pvt. Ltd.
CRISIL AA Short Term Bond Index	1	INE196P07252	360 One Portfolio Managers Ltd.
CRISIL AA Short Term Bond Index	2	INE248U07FO2	360 One Prime Ltd.
CRISIL AA Short Term Bond Index	3	INE03W107249	Arka Fincap Ltd.
CRISIL AA Short Term Bond Index	4	INE055A08052	Aditya Birla Real Estate Ltd.
CRISIL AA Short Term Bond Index	5	INE523H07BZ0	JM Financial Products Ltd.
CRISIL AA Short Term Bond Index	6	INE338I07131	MOTILAL OSWAL FINANCIAL SERVICES LIMITED
CRISIL AA Short Term Bond Index	7	INE091A07216	Nirma Ltd.
CRISIL AA Short Term Bond Index	8	INE163N08289	ONGC Petro Additions Ltd.
CRISIL AA Short Term Bond Index	9	INE420C07049	Paisalo Digital Ltd.
CRISIL AA Short Term Bond Index	10	INE641O08035	Piramal Capital & Housing Finance Ltd.
CRISIL AA Short Term Bond Index	11	INE140A07740	Piramal Enterprises Ltd.
CRISIL AA Short Term Bond Index	12	INE725H08196	Tata Projects Ltd.
CRISIL AA- Short Term Bond Index	1	INE140R08106	Chaitanya India Fin Credit Pvt. Ltd.
CRISIL AA- Short Term Bond Index	2	INE741K07595	Creditaccess Grameen Ltd.
CRISIL AA- Short Term Bond Index	3	INE413U07335	IIFL Samasta Finance Ltd.
CRISIL AA- Short Term Bond Index	4	INE244L07242	Indiabulls Commercial Credit Ltd.
CRISIL AA- Short Term Bond Index	5	INE896L07975	Indostar Capital Finance Ltd.
CRISIL AA- Short Term Bond Index	6	INE348L07217	MAS Financial Services Ltd.
CRISIL AA- Short Term Bond Index	7	INE549K07DL5	Muthoot Fincorp Ltd.
CRISIL AA- Short Term Bond Index	8	INE148I07TH4	Sammaan Capital Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA- Short Term Bond Index	9	INE124N07697	SK Finance Ltd.
CRISIL AA- Short Term Bond Index	10	INE00MX08078	Svatantra Microfin Pvt. Ltd.
CRISIL AA- Short Term Bond Index	11	INE087P07386	Avanse Financial Services Ltd.
CRISIL AA- Short Term Bond Index	12	INE443L08156	Belstar Microfinance Ltd.
CRISIL AA+ Long Term Bond Index	1	INE457A08175	Bank of Maharashtra
CRISIL AA+ Long Term Bond Index	2	INE121A08PP7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Long Term Bond Index	3	INE007N08023	Fedbank Financial Services Ltd.
CRISIL AA+ Long Term Bond Index	4	INE957N08110	Hero Fincorp Ltd.
CRISIL AA+ Long Term Bond Index	5	INE092T08EY6	IDFC First Bank Ltd.
CRISIL AA+ Long Term Bond Index	6	INE562A08081	Indian Bank
CRISIL AA+ Long Term Bond Index	7	INE153A08170	Mahanagar Telephone Nigam Ltd.
CRISIL AA+ Long Term Bond Index	8	INE950O07388	Mahindra Rural Housing Finance Ltd.
CRISIL AA+ Long Term Bond Index	9	INE414G07FY8	Muthoot Finance Ltd.
CRISIL AA+ Long Term Bond Index	10	INE721A08DH7	Shriram Finance Ltd.
CRISIL AA+ Long Term Bond Index	11	INE081A08223	Tata Steel Ltd.
CRISIL AA+ Medium Term Bond Index	1	INE403D08199	Bharti Telecom Ltd.
CRISIL AA+ Medium Term Bond Index	2	INE477A07399	CanFin Homes Ltd.
CRISIL AA+ Medium Term Bond Index	3	INE121A07SE7	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Medium Term Bond Index	4	INE484J08071	Godrej Properties Ltd.
CRISIL AA+ Medium Term Bond Index	5	INE957N08045	Hero Fincorp Ltd.
CRISIL AA+ Medium Term Bond Index	6	INE950O07461	Mahindra Rural Housing Finance Ltd.
CRISIL AA+ Medium Term Bond Index	7	INE414G07JI3	Muthoot Finance Ltd.
CRISIL AA+ Medium Term Bond Index	8	INE721A07SA2	Shriram Finance Ltd.
CRISIL AA+ Medium Term Bond Index	9	INE081A08330	Tata Steel Ltd.
CRISIL AA+ Medium Term Bond Index	10	INE017A07559	The Great Eastern Shipping Co. Ltd.
CRISIL AA+ Medium Term Bond Index	11	INE331A07331	The Ramco Cements Ltd.
CRISIL AA+ Short Term Bond Index	1	INE403D08181	Bharti Telecom Ltd.
CRISIL AA+ Short Term Bond Index	2	INE477A07373	CanFin Homes Ltd.
CRISIL AA+ Short Term Bond Index	3	INE121A07QQ5	Cholamandalam Investment & Finance Co. Ltd.
CRISIL AA+ Short Term Bond Index	4	INE484J08048	Godrej Properties Ltd.
CRISIL AA+ Short Term Bond Index	5	INE957N07781	Hero Fincorp Ltd.
CRISIL AA+ Short Term Bond Index	6	INE092T08BS4	CanFin Homes Ltd.
CRISIL AA+ Short Term Bond Index	7	INE950O08147	Mahindra Rural Housing Finance Ltd.
CRISIL AA+ Short Term Bond Index	8	INE414G07JH5	Muthoot Finance Ltd.
CRISIL AA+ Short Term Bond Index	9	INE572E07134	PNB Housing Finance Ltd.
CRISIL AA+ Short Term Bond Index	10	INE721A07RH9	Shriram Finance Ltd.
CRISIL AA+ Short Term Bond Index	11	INE092A08071	Tata Chemicals Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AA+ Short Term Bond Index	12	INE081A08215	Tata Steel Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	1	INE296A07TC9	Bajaj Finance Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	2	INE756I07EJ2	HDB Financial Services Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	3	INE040A08823	HDFC Bank Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	4	INE053F08338	Indian Railway Finance Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	5	INE916DA7ST6	Kotak Mahindra Prime Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	6	INE115A07QS3	LIC Housing Finance Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	7	INE774D07UM6	Mahindra & Mahindra Financial Services Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	8	INE261F08EI9	National Bank for Agriculture & Rural Development
CRISIL AAA 1 to 3 Year Short Term Bond Index	9	INE134E08LP1	Power Finance Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	10	INE020B08FF1	Rural Electrification Corporation Ltd.
CRISIL AAA 1 to 3 Year Short Term Bond Index	11	INE556F08KH1	Small Industries Development Bank Of India
CRISIL AAA 1 to 3 Year Short Term Bond Index	12	INE306N07NL3	Tata Capital Ltd.
CRISIL AAA Long Term Bond Index	1	INE377Y07508	Bajaj Housing Finance Ltd.
CRISIL AAA Long Term Bond Index	2	INE103D08021	Bharat Sanchar Nigam Ltd.
CRISIL AAA Long Term Bond Index	3	INE047A08182	Grasim Industries Ltd.
CRISIL AAA Long Term Bond Index	4	INE756I08256	HDB Financial Services Ltd.
CRISIL AAA Long Term Bond Index	5	INE040A08666	HDFC Bank Ltd.
CRISIL AAA Long Term Bond Index	6	INE053F08403	Indian Railway Finance Corporation Ltd.
CRISIL AAA Long Term Bond Index	7	INE115A07QR5	LIC Housing Finance Ltd.
CRISIL AAA Long Term Bond Index	8	INE261F08EJ7	National Bank for Agriculture & Rural Development
CRISIL AAA Long Term Bond Index	9	INE134E08MM6	Power Finance Corporation Ltd.
CRISIL AAA Long Term Bond Index	10	INE020B08FG9	Rural Electrification Corporation Ltd.
CRISIL AAA Long Term Bond Index	11	INE062A08439	State Bank of India
CRISIL AAA Long Term Bond Index	12	INE976I07CX1	Tata Capital Ltd.
CRISIL AAA Medium Term Bond Index	1	INE053F08411	Indian Railway Finance Corporation Ltd.
CRISIL AAA Medium Term Bond Index	2	INE115A07QU9	LIC Housing Finance Ltd.
CRISIL AAA Medium Term Bond Index	3	INE261F08EH1	National Bank for Agriculture & Rural Development
CRISIL AAA Medium Term Bond Index	4	INE134E08MX3	Power Finance Corporation Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AAA Medium Term Bond Index	5	INE020B08FD6	Rural Electrification Corporation Ltd.
CRISIL AAA Medium Term Bond Index	6	INE556F08KL3	Small Industries Development Bank Of India
CRISIL AAA Medium Term Bond Index	7	INE033L07IH5	Tata Capital Housing Finance Ltd.
CRISIL AAA Medium Term Bond Index	8	INE860H07IW8	Aditya Birla Finance Ltd.
CRISIL AAA Medium Term Bond Index	9	INE296A07TD7	Bajaj Finance Ltd.
CRISIL AAA Medium Term Bond Index	10	INE377Y07433	Bajaj Housing Finance Ltd.
CRISIL AAA Medium Term Bond Index	11	INE514E08GB4	Export Import Bank Of India
CRISIL AAA Medium Term Bond Index	12	INE040A08955	HDFC Bank Ltd.
CRISIL AAA Short Term Bond Index	1	INE296A07TC9	Bajaj Finance Ltd.
CRISIL AAA Short Term Bond Index	2	INE756I07EJ2	HDB Financial Services Ltd.
CRISIL AAA Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.
CRISIL AAA Short Term Bond Index	4	INE916DA7ST6	Kotak Mahindra Prime Ltd.
CRISIL AAA Short Term Bond Index	5	INE115A07QS3	LIC Housing Finance Ltd.
CRISIL AAA Short Term Bond Index	6	INE774D07UM6	Mahindra & Mahindra Financial Services Ltd.
CRISIL AAA Short Term Bond Index	7	INE261F08DI1	National Bank for Agriculture & Rural Development
CRISIL AAA Short Term Bond Index	8	INE557F08FY4	National Housing Bank
CRISIL AAA Short Term Bond Index	9	INE134E08LP1	Power Finance Corporation Ltd.
CRISIL AAA Short Term Bond Index	10	INE020B08FF1	Rural Electrification Corporation Ltd.
CRISIL AAA Short Term Bond Index	11	INE556F08KH1	Small Industries Development Bank Of India
CRISIL AAA Short Term Bond Index	12	INE306N07NL3	Tata Capital Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	1	INE296A07SB3	Bajaj Finance Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	2	INE756I07EE3	HDB Financial Services Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	3	INE040A08922	HDFC Bank Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	4	INE916DA7RZ5	Kotak Mahindra Prime Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	5	INE018A08BJ8	Larsen & Toubro Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	6	INE115A07PW7	LIC Housing Finance Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	7	INE774D08LK7	Mahindra & Mahindra Financial Services Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	8	INE261F08DI1	National Bank for Agriculture & Rural Development
CRISIL AAA up to 1 Year Short Term Bond Index	9	INE557F08FH9	National Housing Bank
CRISIL AAA up to 1 Year Short Term Bond Index	10	INE134E08KT5	Power Finance Corporation Ltd.
CRISIL AAA up to 1 Year Short Term Bond Index	11	INE020B08443	Rural Electrification Corporation Ltd.

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL AAA up to 1 Year Short Term Bond Index	12	INE556F08KA6	Small Industries Development Bank Of India
CRISIL Medium To Long Term Banking Debt Index	1	INE238A08500	Axis Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	2	INE028A08349	Bank of Baroda
CRISIL Medium To Long Term Banking Debt Index	3	INE084A08169	Bank of India
CRISIL Medium To Long Term Banking Debt Index	4	INE457A08175	Bank of Maharashtra
CRISIL Medium To Long Term Banking Debt Index	5	INE476A08241	Canara Bank
CRISIL Medium To Long Term Banking Debt Index	6	INE040A08666	HDFC Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	7	INE090A08UL3	ICICI Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	8	INE092T08EY6	IDFC First Bank Ltd.
CRISIL Medium To Long Term Banking Debt Index	9	INE562A08081	Indian Bank
CRISIL Medium To Long Term Banking Debt Index	10	INE160A08308	Punjab National Bank
CRISIL Medium To Long Term Banking Debt Index	11	INE062A08413	State Bank of India
CRISIL Medium To Long Term Banking Debt Index	12	INE692A08227	Union Bank Of India
CRISIL Medium To Long Term PSU Debt Index	1	INE103D08021	Bharat Sanchar Nigam Ltd.
CRISIL Medium To Long Term PSU Debt Index	2	INE514E08GB4	Export Import Bank Of India
CRISIL Medium To Long Term PSU Debt Index	3	INE053F08411	Indian Railway Finance Corporation Ltd.
CRISIL Medium To Long Term PSU Debt Index	4	INE818F07278	Kerala Financial Corporation
CRISIL Medium To Long Term PSU Debt Index	5	INE658F08144	Kerala Infrastructure Investment Fund Board
CRISIL Medium To Long Term PSU Debt Index	6	INE153A08170	Mahanagar Telephone Nigam Ltd.
CRISIL Medium To Long Term PSU Debt Index	7	INE261F08EJ7	National Bank for Agriculture & Rural Development
CRISIL Medium To Long Term PSU Debt Index	8	INE906B07IH3	National Highways Authority of India
CRISIL Medium To Long Term PSU Debt Index	9	INE134E08MX3	Power Finance Corporation Ltd.



Index	Sr.no	ISIN	Issuer/Security Name
CRISIL Medium To Long Term PSU Debt Index	10	INE752E08759	Power Grid Corporation of India Ltd.
CRISIL Medium To Long Term PSU Debt Index	11	INE020B08FG9	Rural Electrification Corporation Ltd.
CRISIL Medium To Long Term PSU Debt Index	12	INE556F08KR0	Small Industries Development Bank Of India
CRISIL Short Term Banking Debt Index	1	INE949L08418	AU Small Finance Bank Ltd.
CRISIL Short Term Banking Debt Index	2	INE238A08393	Axis Bank Ltd.
CRISIL Short Term Banking Debt Index	3	INE028A08224	Bank of Baroda
CRISIL Short Term Banking Debt Index	4	INE160A08076	Punjab National Bank
CRISIL Short Term Banking Debt Index	5	INE062A08306	State Bank of India
CRISIL Short Term Banking Debt Index	6	INE692A08029	Union Bank Of India
CRISIL Short Term Banking Debt Index	7	INE084A08136	Bank of India
CRISIL Short Term Banking Debt Index	8	INE457A08118	Bank of Maharashtra
CRISIL Short Term Banking Debt Index	9	INE476A08118	Canara Bank
CRISIL Short Term Banking Debt Index	10	INE040A08922	HDFC Bank Ltd.
CRISIL Short Term Banking Debt Index	11	INE090A08TT8	ICICI Bank Ltd.
CRISIL Short Term Banking Debt Index	12	INE092T08BS4	IDFC First Bank Ltd.
CRISIL Short Term PSU Debt Index	1	INE514E08FZ5	Export Import Bank Of India
CRISIL Short Term PSU Debt Index	2	INE094A08127	Hindustan Petroleum Corporation Ltd.
CRISIL Short Term PSU Debt Index	3	INE242A08536	Indian Oil Corporation Ltd.
CRISIL Short Term PSU Debt Index	4	INE053F08338	Indian Railway Finance Corporation Ltd.
CRISIL Short Term PSU Debt Index	5	INE202E08037	Indian Renewable Energy Development Agency Ltd.
CRISIL Short Term PSU Debt Index	6	INE261F08DI1	National Bank for Agriculture & Rural Development
CRISIL Short Term PSU Debt Index	7	INE557F08FY4	National Housing Bank
CRISIL Short Term PSU Debt Index	8	INE733E08247	NTPC
CRISIL Short Term PSU Debt Index	9	INE134E08LP1	Power Finance Corporation Ltd.
CRISIL Short Term PSU Debt Index	10	INE752E07OF7	Power Grid Corporation of India Ltd.
CRISIL Short Term PSU Debt Index	11	INE020B08FF1	Rural Electrification Corporation Ltd.
CRISIL Short Term PSU Debt Index	12	INE556F08KH1	Small Industries Development Bank Of India

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL IBX 50:50 PSU + SDL Index - October 2025	1	INE202E08086	Indian Renewable Energy Development Agency Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	2	INE752E07LZ1	Power Grid Corporation of India Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	3	INE134E08KT5	Power Finance Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	4	INE733E08163	NTPC
CRISIL IBX 50:50 PSU + SDL Index - October 2025	5	INE848E07AA3	National Hydroelectric Power Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	6	INE557F08FN7	National Housing Bank
CRISIL IBX 50:50 PSU + SDL Index - October 2025	7	INE261F08DQ4	National Bank for Agriculture & Rural Development
CRISIL IBX 50:50 PSU + SDL Index - October 2025	8	INE020B08963	Rural Electrification Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	9	INE556F08JZ5	Small Industries Development Bank Of India
CRISIL IBX 50:50 PSU + SDL Index - October 2025	10	INE242A08486	Indian Oil Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	11	INE031A08848	Housing & Urban Development Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	12	INE094A08127	Hindustan Petroleum Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	13	INE514E08FY8	Export Import Bank Of India
CRISIL IBX 50:50 PSU + SDL Index - October 2025	14	INE178A08029	Chennai Petroleum Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	15	INE029A08065	Bharat Petroleum Corporation Ltd.
CRISIL IBX 50:50 PSU + SDL Index - October 2025	16	IN3420150028	WEST BENGAL
CRISIL IBX 50:50 PSU + SDL Index - October 2025	17	IN3120150104	Tamil Nadu
CRISIL IBX 50:50 PSU + SDL Index - October 2025	18	IN4520200077	Telangana
CRISIL IBX 50:50 PSU + SDL Index - October 2025	19	IN2920200283	Rajasthan
CRISIL IBX 50:50 PSU + SDL Index - October 2025	20	IN2820150075	Punjab
CRISIL IBX 50:50 PSU + SDL Index - October 2025	21	IN3320150250	Uttar Pradesh
CRISIL IBX 50:50 PSU + SDL Index - October 2025	22	IN3620150034	Uttarakhand

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	57	IN2920190435	Rajasthan
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	INE752E07JO9	Power Grid Corporation of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	3	INE752E07OC4	Power Grid Corporation of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	4	INE134E08MZ8	Power Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	5	INE134E08IO0	Power Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	6	INE206D08311	Nuclear Power Corporation Of India Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	7	INE733E07KF5	NTPC
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	8	INE557F08FV0	National Housing Bank
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	9	INE557F08FR8	National Housing Bank
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	10	INE261F08EF5	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	11	INE261F08DX0	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	12	INE261F08EB4	National Bank for Agriculture & Rural Development
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	13	INE020B08EX7	Rural Electrification Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	14	INE556F08KK5	Small Industries Development Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	15	INE556F08KJ7	Small Industries Development Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	16	INE053F07983	Indian Railway Finance Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	17	INE242A08502	Indian Oil Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	18	INE031A08871	Housing & Urban Development Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	19	INE031A08889	Housing & Urban Development Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	20	INE094A08101	Hindustan Petroleum Corporation Ltd.
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	21	INE514E08FG5	Export Import Bank Of India
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	22	IN3420160183	WEST BENGAL
CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	23	IN2920160438	Rajasthan

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL Long Term Debt Solution Index	8	IN0020190065	Central Government
CRISIL Long Term Debt Solution Index	9	IN0020140052	Central Government

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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



Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
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

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	2	IN0020230119	Central Government
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	3	IN0020140060	Central Government
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	4	IN0020120039	Central Government
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	5	IN1520220154	Gujarat
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	6	IN1520230104	Gujarat
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	7	IN1620160235	Haryana
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	8	IN1920160042	Karnataka
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	9	IN2020160114	Kerala
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	10	IN2120160071	Madhya Pradesh
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	11	IN2220160112	Maharashtra
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	12	IN2920160206	Rajasthan
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	13	IN3120160145	Tamil Nadu
CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	14	IN4520160115	Telangana
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

Index	Sr.no	ISIN	Issuer/Security Name
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	8	IN2220170103	Maharashtra
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	9	IN2920210290	Rajasthan
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	10	IN3120180119	Tamil Nadu
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	11	IN4520190104	Telangana
CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	12	IN3320170100	Uttar Pradesh
CRISIL IBX Gilt Index - April 2026	1	IN0020190016	Central Government
CRISIL IBX Gilt Index - April 2026	2	IN0020150093	Central Government
CRISIL IBX Gilt Index - April 2026	3	IN0020230028	Central Government
CRISIL IBX Gilt Index - April 2026	4	IN0020200278	Central Government
CRISIL IBX Gilt Index - April 2026	5	IN0020210012	Central Government
CRISIL-IBX Gilt Index - April 2028	1	IN0020070069	Central Government
CRISIL-IBX Gilt Index - April 2028	2	IN0020170174	Central Government
CRISIL-IBX Gilt Index - April 2028	3	IN002024X292	Central Government
CRISIL-IBX Gilt Index - April 2028	4	IN002024X284	Central Government
CRISIL-IBX Gilt Index - April 2028	5	IN002024X276	Central Government
CRISIL IBX Gilt Index - April 2029	1	IN0020150069	Central Government
CRISIL IBX Gilt Index - April 2029	2	IN0020230101	Central Government
CRISIL IBX Gilt Index - April 2029	3	IN0020220011	Central Government
CRISIL IBX Gilt Index - April 2029	4	IN0020140011	Central Government
CRISIL IBX Gilt Index - April 2029	5	IN0020180454	Central Government
CRISIL IBX Gilt Index - April 2029	6	IN0020030022	Central Government
CRISIL-IBX Gilt Index - April 2032	1	IN0020210095	Central Government
CRISIL-IBX Gilt Index - April 2032	2	IN0020170042	Central Government
CRISIL-IBX Gilt Index - April 2032	3	IN0020210244	Central Government
CRISIL-IBX Gilt Index - April 2032	4	IN0020240076	Central Government
CRISIL IBX Gilt Index - April 2033	1	IN0020070077	Central Government
CRISIL IBX Gilt Index - April 2033	2	IN0020220151	Central Government
CRISIL IBX Gilt Index - April 2033	3	IN0020220060	Central Government
CRISIL IBX Gilt Index - April 2033	4	IN0020020106	Central Government
CRISIL IBX Gilt Index - April 2033	5	IN0020070044	Central Government
CRISIL-IBX Gilt Index - June 2027	1	IN0020220037	Central Government
CRISIL-IBX Gilt Index - June 2027	2	IN0020060078	Central Government
CRISIL-IBX Gilt Index - June 2027	3	IN0020170026	Central Government
CRISIL-IBX Gilt Index - June 2027	4	IN002024X284	Central Government
CRISIL-IBX Gilt Index - June 2027	5	IN002024X292	Central Government
CRISIL-IBX Gilt Index - June 2027	6	IN002024X276	Central Government



Index	Sr.no	ISIN	Issuer/Security Name
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
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
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

Index	Sr.no	ISIN	Issuer/Security Name
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
CRISIL-IBX SDL Index - June 2032	22	IN1920210342	Karnataka
CRISIL-IBX SDL Index - June 2032	23	IN1920210193	Karnataka
CRISIL-IBX SDL Index - June 2032	24	IN1620220112	Haryana
CRISIL-IBX SDL Index - June 2032	25	IN1520220030	Gujarat
CRISIL-IBX SDL Index - June 2032	26	IN1520220204	Gujarat
CRISIL-IBX SDL Index - June 2032	27	IN1520210213	Gujarat
CRISIL-IBX SDL Index - June 2032	28	IN1320230098	Bihar
CRISIL-IBX SDL Index - June 2032	29	IN1020230679	Andhra Pradesh
CRISIL-IBX SDL Index - June 2032	30	IN1020220357	Andhra Pradesh
CRISIL IBX SDL Index - May 2027	1	IN1320210017	Bihar
CRISIL IBX SDL Index - May 2027	2	IN3520160034	Chattisgarh
CRISIL IBX SDL Index - May 2027	3	IN1520170045	Gujarat
CRISIL IBX SDL Index - May 2027	4	IN1620170010	Haryana
CRISIL IBX SDL Index - May 2027	5	IN1920160125	Karnataka
CRISIL IBX SDL Index - May 2027	6	IN2020170022	Kerala
CRISIL IBX SDL Index - May 2027	7	IN2120160105	Madhya Pradesh
CRISIL IBX SDL Index - May 2027	8	IN2220170020	Maharashtra
CRISIL IBX SDL Index - May 2027	9	IN2920170015	Rajasthan
CRISIL IBX SDL Index - May 2027	10	IN3120170037	Tamil Nadu
CRISIL IBX SDL Index - May 2027	11	IN3320170043	Uttar Pradesh
CRISIL IBX SDL Index - May 2027	12	IN3420160183	WEST BENGAL

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	<b>Published on 04th July, 2023</b> 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 –17 December 2024

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Composite CD Index	0.4209	0.3914	7.40%	0.4209
CRISIL Composite CP Index	0.2610	0.2426	7.44%	0.2610
CRISIL Composite T-Bill Index	0.5378	0.5047	6.53%	0.5378
CRISIL Composite Bond Index	8.8774	5.1069	7.24%	5.3408
CRISIL Short Term Bond Index	2.4454	1.8596	7.29%	1.9785
CRISIL Liquid Debt Index	0.1115	0.1042	7.08%	0.1115
CRISIL Low Duration Debt Index	0.8193	0.7288	7.49%	0.7843
CRISIL Ultra Short Term Debt Index	0.4437	0.4054	7.40%	0.4359
CRISIL Money Market Index	0.3782	0.3528	7.20%	0.3782
CRISIL Medium Term Debt Index	4.2799	3.3805	7.55%	3.6200
CRISIL Medium To Long Term Debt Index	7.6366	5.4933	7.24%	5.7768
CRISIL Long Term Debt Index	15.5604	7.8736	7.32%	8.2655
CRISIL Corporate Bond Composite Index	4.6696	3.4379	7.60%	3.6797
CRISIL Long Term Corporate Bond Index	8.2328	5.6009	7.49%	5.9928
CRISIL Medium Term Corporate Bond Index	4.0433	3.2434	7.60%	3.4737
CRISIL Short Term Corporate Bond Index	1.6939	1.4697	7.69%	1.5824
CRISIL Composite Credit Risk Index	3.9472	2.9531	8.78%	3.1378
CRISIL Medium Term Credit Risk Index	2.6946	2.1630	8.88%	2.2967
CRISIL Banking and PSU Debt Index	8.2655	3.4159	7.40%	3.6437
CRISIL Short Term Credit Risk Index	1.7491	1.4402	8.79%	1.5465
CRISIL Dynamic Debt Index	9.5797	5.8048	7.32%	6.0975
CRISIL Composite AA Long Term Bond Index	7.8073	5.2486	8.50%	5.6451
CRISIL Composite AA Medium Term Bond Index	3.9275	3.1061	8.80%	3.3243
CRISIL Composite AA Short Term Bond Index	1.5507	1.3345	8.67%	1.4396
CRISIL FPI Index	8.4018	5.2620	7.42%	5.5634
CRISIL Money Market Index-Insurance	0.5826	0.5440	7.11%	0.5826
CRISIL Liquid Debt A-I Index	0.1145	0.1069	7.05%	0.1145
CRISIL Liquid Debt B-I Index	0.1097	0.1025	7.10%	0.1097
CRISIL Low Duration Debt A-I Index	0.7461	0.6014	7.44%	0.6466
CRISIL Low Duration Debt B-I Index	0.6865	0.6122	7.64%	0.6597
CRISIL Low Duration Debt C-I Index	0.6476	0.5744	8.05%	0.6197
CRISIL Short Duration Debt A-II Index	2.3806	1.9434	7.43%	2.0660
CRISIL Short Duration Debt B-II Index	2.0770	1.7422	7.79%	1.8625

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL Short Duration Debt C-II Index	2.2286	1.5314	10.09%	1.5978
CRISIL Medium Duration Debt A-III Index	5.0025	3.3277	7.29%	3.5469
CRISIL Medium Duration Debt B-III Index	4.2811	3.3500	7.98%	3.5793
CRISIL Medium Duration Debt C-III Index	4.2457	3.2175	9.63%	3.3719
CRISIL Medium to Long Duration Debt A-III Index	7.4925	5.2328	7.12%	5.4951
CRISIL Medium to Long Duration Debt B-III Index	6.2123	4.4878	8.08%	4.7802
CRISIL Medium to Long Duration Debt C-III Index	7.2756	4.8833	9.39%	5.1736
CRISIL Long Duration Debt A-III Index	16.2374	7.9438	7.18%	8.3216
CRISIL Credit Risk Debt C-II Index	1.8483	1.3977	9.63%	1.4742
CRISIL Credit Risk Debt C-III Index	4.0001	3.1261	9.42%	3.2839
CRISIL Corporate Bond B-II Index	1.6498	1.4289	7.91%	1.5318
CRISIL Corporate Bond B-III Index	3.8984	3.1043	7.99%	3.3426
CRISIL Dynamic Bond A-III Index	10.2871	6.0026	7.14%	6.2924
CRISIL Dynamic Bond B-III Index	6.7712	4.6417	8.09%	4.9396
CRISIL Dynamic Bond C-III Index	7.8659	5.0558	9.38%	5.3537
CRISIL Money Market A-I Index	0.3750	0.3494	7.21%	0.3750
CRISIL Money Market B-I Index	0.3302	0.3079	7.32%	0.3302
CRISIL Money Market C-I Index	0.2732	0.2538	7.87%	0.2732
CRISIL Ultra Short Duration Debt A-I Index	0.3789	0.2708	7.22%	0.2897
CRISIL Ultra Short Duration Debt B-I Index	0.3196	0.2962	7.62%	0.3191
CRISIL – Aggressive Credit Debt Term Index	3.2101	2.2896	10.09%	2.4232
CRISIL Ultra Short Duration Debt C-I Index	0.2619	0.2422	8.03%	0.2616
CRISIL AAA Long Term Bond Index	8.9731	6.0472	7.43%	6.4778
CRISIL AAA Medium Term Bond Index	4.2251	3.3736	7.49%	3.6261
CRISIL AAA Short Term Bond Index	1.9074	1.6457	7.64%	1.7716
CRISIL AA Long Term Bond Index	7.8455	5.3374	8.72%	5.7351
CRISIL AA Medium Term Bond Index	4.0490	3.2266	9.02%	3.4328
CRISIL AA Short Term Bond Index	1.8798	1.5985	8.90%	1.7356
CRISIL AA and AA+ Long Term Bond Index	7.9133	5.4102	8.66%	5.7803
CRISIL AA and AA+ Medium Term Bond Index	3.9062	3.0987	8.73%	3.3087
CRISIL AA and AA+ Short Term Bond Index	1.3425	1.1527	8.09%	1.2458
CRISIL AA+ Long Term Bond Index	7.8176	5.2240	8.22%	5.6281

Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL AA+ Medium Term Bond Index	3.9885	3.1493	8.19%	3.4070
CRISIL AA+ Short Term Bond Index	1.2907	1.1224	8.07%	1.2131
CRISIL AA- Long Term Bond Index	6.6895	3.9616	11.49%	4.1247
CRISIL AA- Medium Term Bond Index	3.6636	2.8997	10.65%	2.9985
CRISIL AA- Short Term Bond Index	1.5686	1.3625	10.29%	1.4282
CRISIL Medium to Long Term Banking Debt Index	46.8909	8.3362	7.62%	8.9933
CRISIL Short Term Banking Debt Index	54.6659	6.7597	8.13%	7.3371
CRISIL Medium to Long Term PSU Debt Index	7.4641	4.9724	7.50%	5.2879
CRISIL Short Term PSU Debt Index	1.8269	1.5952	7.42%	1.7112
CRISIL A Medium To Long Term Bond Index	5.0595	3.6707	11.26%	3.7776
CRISIL A Medium Term Bond Index	3.5562	2.2747	10.80%	2.4055
CRISIL A Short Term Bond Index	2.2169	1.2173	11.76%	1.2737
CRISIL AAA up to 1 Year Short Term Bond Index	0.3703	0.3437	7.69%	0.3702
CRISIL AAA 1 to 3 Year Short Term Bond Index	2.3275	2.0078	7.64%	2.1614
CRISIL AA and AA+ up to 1 Year Short Term Bond Index	0.4044	0.3699	8.37%	0.4015
CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1.9826	1.7061	8.40%	1.8476
CRISIL 10 Year Gilt Index	9.3151	6.6835	6.77%	6.9098
CRISIL Dynamic Gilt Index	13.4115	7.3433	6.92%	7.5945
CRISIL Long Term Gilt Index	23.7528	10.1909	7.02%	10.5435
CRISIL Medium Term Gilt Index	7.8221	5.8035	6.87%	5.9998
CRISIL Short Term Gilt Index	2.8244	2.4448	6.78%	2.5263
CRISIL Composite Gilt Index	13.2402	7.0500	6.91%	7.2912
CRISIL 1 Month CD Index	0.0712	0.0664	7.29%	0.0712
CRISIL 2 Month CD Index	0.1362	0.1269	7.31%	0.1362
CRISIL 3 Month CD Index	0.2055	0.1916	7.26%	0.2055
CRISIL 6 Month CD Index	0.4504	0.4186	7.60%	0.4504
CRISIL 1 Year CD Index	0.9477	0.8800	7.69%	0.9477
CRISIL 1 Month CP Index	0.0741	0.0687	7.86%	0.0741
CRISIL 2 Month CP Index	0.1422	0.1320	7.81%	0.1422
CRISIL 3 Month CP Index	0.2059	0.1919	7.32%	0.2059
CRISIL 6 Month CP Index	0.4765	0.4399	8.33%	0.4765
CRISIL 1 Year CP Index	0.8920	0.8256	8.03%	0.8920
CRISIL 10 Year SDL Index	9.7082	6.8214	7.21%	7.0633
CRISIL 1 Month T-Bill Index	0.0877	0.0823	6.55%	0.0877
CRISIL 2 Month T-Bill Index	0.1644	0.1544	6.48%	0.1644
CRISIL 91 day T-Bill Index	0.2411	0.2265	6.43%	0.2411
CRISIL 182 day T-bill index	0.4904	0.4601	6.59%	0.4904



Index	Average Maturity	Average MD	Average YTM	Average Macaulay Duration
CRISIL 1 Year T-Bill Index	0.9890	0.9280	6.58%	0.9890
CRISIL Liquid Overnight Index	0.0027	0.0026	6.65%	0.0027
CRISIL Broad Based Gilt Index	13.3462	6.8461	6.92%	7.0813
CRISIL Broad Based Long Term Gilt Index	24.0423	10.5421	7.04%	10.9076
CRISIL Broad Based Medium Term Gilt Index	7.3060	5.4929	6.88%	5.6787
CRISIL Broad Based Short Term Gilt Index	2.5767	2.2367	6.79%	2.3114
CRISIL Up to 91-Day CD Index	0.1002	0.0934	7.20%	0.1002
CRISIL Up to 91-Day CP Index	0.0944	0.0878	7.49%	0.0944
CRISIL upto 91 Day CD Index-A	0.1021	0.0952	7.18%	0.1021
CRISIL upto 91 Day CD Index-B	0.0958	0.0892	7.24%	0.0958
CRISIL upto 365 Day CD index-A	0.3030	0.2819	7.33%	0.3030
CRISIL upto 365 Day CD index-B	0.3357	0.3119	7.46%	0.3357
CRISIL upto 365 Day CD Index-C	0.2183	0.2024	7.64%	0.2183
CRISIL upto 365 Day CP Index-A	0.2479	0.2300	7.60%	0.2479
CRISIL upto 365 Day CP Index-B	0.1984	0.1836	7.81%	0.1984
CRISIL upto 365 Day CP Index-C	0.1890	0.1735	8.70%	0.1890
CRISIL upto 91 Day CP Index-A	0.0905	0.0842	7.43%	0.0905
CRISIL upto 91 Day CP Index-B	0.0915	0.0850	7.61%	0.0915
CRISIL Banking and PSU Debt A-II Index	2.9744	2.2820	7.39%	2.4341
CRISIL Corporate Debt A-II Index	2.3393	2.0253	7.35%	2.1522
CRISIL Credit Risk Debt B-II Index	2.4125	1.8927	8.26%	2.0002

## Composite Index Weights

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

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
CRISIL Liquid Debt Index	CRISIL Liquid Overnight Index	15%	15%
	CRISIL Upto 91 Day CD Index	26%	26%
	CRISIL Upto 91 Day CP Index	39%	39%
	CRISIL 91 day T-Bill Index	20%	20%
	CRISIL 2 Month CP Index	15%	6%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
CRISIL Composite CP Index	CRISIL 3 Month CP Index	68%	83%
	CRISIL 6 Month CP Index	9%	4%
	CRISIL 1 Year CP Index	8%	7%
CRISIL Money Market Index	CRISIL Composite CD Index	30%	30%
	CRISIL Composite CP Index	45%	45%
	CRISIL Composite T-Bill Index	25%	25%
CRISIL Ultra Short Term Debt Index	CRISIL Composite CD Index	31%	31%
	CRISIL Composite CP Index	47%	47%
	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 Composite CD Index	CRISIL 2 Month CD Index	16%	3%
	CRISIL 3 Month CD Index	42%	63%
	CRISIL 6 Month CD Index	18%	7%
	CRISIL 1 Year CD Index	24%	27%
CRISIL Composite T-Bill Index	CRISIL 91 Day T-Bill Index	43%	37%
	CRISIL 182 Day T-Bill Index	31%	35%
	CRISIL 1 Year T-Bill Index	26%	28%
CRISIL Low Duration Debt Index	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	15%	15%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3%	3%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	8%	8%
	CRISIL 1 Year T-Bill Index	10%	10%
	CRISIL Composite CD Index	24%	24%
CRISIL Short Term Credit Risk Index	CRISIL Composite CP Index	36%	36%
	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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	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	Sub-indices for composite index have been changed since July 2024	15%
	AAA 0 to 1 Year Bonds		9%
	AAA 1 to 3 Years Bonds		14%
	AAA 3 to 5 Years Bonds		22%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index		5%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index		7%
	CRISIL AA and AA+ Medium Term Bond Index		3%
	CRISIL 1 Year T-Bill Index		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%
	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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	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%
	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%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	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	Sub-indices for composite index have been changed since July 2024	1%
	CRISIL AA and AA+ Medium Term Bond Index		2%
	CRISIL AA and AA+ Short Term Bond Index		4%
	AAA 5 Years & Above Bonds		11%
	AAA 3 to 5 Years Bonds		13%
	AAA 0 to 3 Years Bonds		19%
	CRISIL Composite Gilt Index		50%
CRISIL Medium to Long Term Debt Index	CRISIL Medium Term Gilt Index	50%	50%
	CRISIL AAA Long Term Bond Index	31%	31%
	CRISIL AA and AA+ Long Term Bond Index	4%	4%
	CRISIL AAA Medium Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	2%	2%
CRISIL Long Term Corporate Bond Index	CRISIL AAA Long Term Bond Index	79%	79%
	CRISIL AA+ Long Term Bond Index	6%	6%
	CRISIL AA- Long Term Bond Index	0%	0%
	CRISIL Short Term Gilt Index	10%	10%
	CRISIL AA Long Term Bond Index	5%	5%
CRISIL Long Term Debt Index	CRISIL Long Term Gilt Index	45%	45%
	CRISIL AAA Long Term Bond Index	49%	49%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	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	Index has been added since April 2024	40%
	CP - 15 to 91 Days - A		25%
	1 Month T-Bill		20%
	CRISIL Liquid Overnight Index		15%
CRISIL Liquid Debt B-I Index	CRISIL upto 91 Day CP Index-A	16%	16%
	CRISIL upto 91 Day CD Index-B	16%	16%
	CRISIL upto 91 Day CP Index-B	23%	23%
	CRISIL 91 day T-Bill Index	20%	20%
	CRISIL Liquid Overnight Index	15%	15%
	CRISIL upto 91 Day CD Index-A	10%	10%
CRISIL Low Duration Debt A-I Index	AAA 0 to 1 Year Bonds	Index has been added since April 2024	35%
	AAA 1 to 3 Years Bonds		10%
	CD - 91 to 365 Days - A		30%
	CP - 91 to 365 Days - A		10%
	1 Month T-Bill		15%
CRISIL Low Duration Debt B-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	13%	13%
	CRISIL upto 365 Day CD index-A	12%	12%
	CRISIL upto 365 Day CP Index-A	17%	17%
	CRISIL upto 365 Day CD index-B	13%	13%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	CRISIL upto 365 Day CP Index-B	19%	19%
	CRISIL 1 Year T-Bill Index	11%	11%
CRISIL Low Duration Debt C-I Index	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	7%	7%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	12%	12%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	26%	26%
	CRISIL upto 365 Day CP Index-C	40%	40%
	CRISIL 1 Year T-Bill Index	10%	10%
	CRISIL Short Duration Debt A-II Index	AAA 1 to 3 Years Bonds	Index has been added since April 2024
AAA 3 to 5 Years Bonds		11%	
CD - 91 to 365 Days - A		20%	
CP - 91 to 365 Days - A		8%	
Liquid 0 to 5 Years G-sec		16%	
CRISIL Short Duration Debt B-II Index	CRISIL upto 365 Day CD index-A	3%	3%
	CRISIL upto 365 Day CP Index-A	4%	4%
	CRISIL upto 365 Day CD index-B	7%	7%
	CRISIL upto 365 Day CP Index-B	10%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	4%	4%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	36%	36%
	CRISIL AAA Medium Term Bond Index	19%	19%
	CRISIL AA and AA+ Medium Term Bond Index	1%	1%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Short Duration Debt C-II Index	CRISIL upto 365 Day CD index-B	3%	3%
	CRISIL upto 365 Day CP Index-B	4%	4%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	CRISIL upto 365 Day CD Index-C	2%	2%
	CRISIL upto 365 Day CP Index-C	4%	4%
	CRISIL AAA up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AAA 1 to 3 Year Short Term Bond Index	4%	4%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	1%	1%
	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	1%	1%
	CRISIL AA- Short Term Bond Index	1%	1%
	CRISIL AA- Medium Term Bond Index	11%	11%
	CRISIL A Short Term Bond Index	51%	51%
	CRISIL A Medium To Long Term Bond Index	1%	1%
	CRISIL AA and AA+ Medium Term Bond Index	1%	1%
	CRISIL Short Term Gilt Index	15%	15%
CRISIL Money Market A-I Index	CD - 60 to 91 Days - A	Index has been added since April 2024	30%
	CD - 91 to 365 Days - A		25%
	CP - 60 to 91 Days - A		10%
	CP - 91 to 365 Days - A		10%
	1 Month T-Bill		25%
CRISIL Money Market B-I Index	CRISIL upto 365 Day CD index-A	14%	14%
	CRISIL upto 365 Day CP Index-A	21%	21%
	CRISIL upto 365 Day CD index-B	16%	16%
	CRISIL upto 365 Day CP Index-B	24%	24%
	CRISIL Composite T-Bill Index	25%	25%
CRISIL Money Market C-I Index	CRISIL upto 365 Day CD index-A	2%	2%
	CRISIL upto 365 Day CP Index-A	3%	3%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	29%	29%
	CRISIL upto 365 Day CP Index-C	43%	43%
	CRISIL Composite T-Bill Index	20%	20%
	AAA 0 to 1 Year Bonds		37%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
CRISIL Ultra Short Duration Debt A-I Index	CD - 15 to 91 Days - A	Index has been added since April 2024	29%
	CP - 15 to 91 Days - A		12%
	182 Day T-Bill		22%
CRISIL Ultra Short Duration Debt B-I Index	CRISIL upto 365 Day CD index-A	14%	14%
	CRISIL upto 365 Day CP Index-A	21%	21%
	CRISIL upto 365 Day CD index-B	13%	13%
	CRISIL upto 365 Day CP Index-B	20%	20%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AAA up to 1 Year Short Term Bond Index	5%	5%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	17%	17%
CRISIL Ultra Short Duration Debt C-I Index	CRISIL upto 365 Day CD index-A	3%	3%
	CRISIL upto 365 Day CP Index-A	5%	5%
	CRISIL upto 365 Day CD index-B	1%	1%
	CRISIL upto 365 Day CP Index-B	2%	2%
	CRISIL upto 365 Day CD Index-C	28%	28%
	CRISIL upto 365 Day CP Index-C	41%	41%
	CRISIL Composite T-Bill Index	10%	10%
	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	10%	10%
CRISIL Corporate Bond B-II Index	CRISIL AAA 1 to 3 Year Short Term Bond Index	17%	17%
	CRISIL AA+ Short Term Bond Index	68%	68%
	CRISIL AA Short Term Bond Index	5%	5%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Corporate Bond B-III Index	CRISIL AAA Medium Term Bond Index	11%	11%
	CRISIL AA+ Medium Term Bond Index	77%	77%
	CRISIL AA Medium Term Bond Index	3%	3%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Credit Risk Debt C-II Index	CRISIL AAA Short Term Bond Index	7%	7%
	CRISIL AA+ Short Term Bond Index	24%	24%
	CRISIL AA Short Term Bond Index	3%	3%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	CRISIL AA- Short Term Bond Index	28%	28%
	CRISIL A Short Term Bond Index	29%	29%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Credit Risk Debt C-III Index	CRISIL AAA Medium Term Bond Index	7%	7%
	CRISIL AA+ Medium Term Bond Index	23%	23%
	CRISIL AA Medium Term Bond Index	11%	11%
	CRISIL AA- Medium Term Bond Index	30%	30%
	CRISIL A Medium to Long Term Bond Index	19%	19%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Dynamic Bond A-III Index	AAA 3 to 5 Years Bonds	Index has been added since April 2024	22%
	AAA 5 Years & Above Bonds		28%
	CRISIL Dynamic Gilt Index		50%
CRISIL Dynamic Bond B-III Index	CRISIL AAA Long Term Bond Index	27%	27%
	CRISIL AAA Medium Term Bond Index	8%	8%
	CRISIL AA and AA+ Long Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	42%	42%
	CRISIL Dynamic Gilt Index	10%	10%
CRISIL Dynamic Bond C-III Index	CRISIL AAA Long Term Bond Index	5%	5%
	CRISIL AAA Medium Term Bond Index	1%	1%
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	49%	49%
	CRISIL AA- Long Term Bond Index	24%	24%
	CRISIL A Medium to Long Term Bond Index	10%	10%
	CRISIL Dynamic Gilt Index	10%	10%
CRISIL Long Duration Debt A-III Index	AAA 5 Years & Above Bonds	Index has been added since April 2024	50%
	CRISIL Long Term Gilt Index		50%
CRISIL Medium Duration Debt A-III Index	AAA 3 to 5 Years Bonds	Index has been added since April 2024	80%
	AAA 5 Years & Above Bonds		5%
	CRISIL Short Term Gilt Index		15%
CRISIL Medium Duration Debt B-III Index	CRISIL AAA Long Term Bond Index	3%	3%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	CRISIL AAA Medium Term Bond Index	41%	41%
	CRISIL AA and AA+ Long Term Bond Index	5%	5%
	CRISIL AA and AA+ Medium Term Bond Index	41%	41%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Medium Duration Debt C-III Index	CRISIL AAA Long Term Bond Index	1%	1%
	CRISIL AAA Medium Term Bond Index	5%	5%
	CRISIL AA and AA+ Long Term Bond Index	1%	1%
	CRISIL AA Medium Term Bond Index	33%	33%
	CRISIL AA+ Medium Term Bond Index	1%	1%
	CRISIL AA- Long Term Bond Index	9%	9%
	CRISIL AA- Medium Term Bond Index	30%	30%
	CRISIL A Medium To Long Term Bond Index	10%	10%
	CRISIL Short Term Gilt Index	10%	10%
CRISIL Medium to Long Duration Debt A-III Index	AAA 3 to 5 Years Bonds	Index has been added since April 2024	22%
	AAA 5 Years & Above Bonds		28%
	CRISIL Medium Term Gilt Index		50%
CRISIL Medium to Long Duration Debt B-III Index	CRISIL AAA Long Term Bond Index	27%	27%
	CRISIL AAA Medium Term Bond Index	8%	8%
	CRISIL AA and AA+ Long Term Bond Index	13%	13%
	CRISIL AA and AA+ Medium Term Bond Index	42%	42%
	CRISIL Medium Term Gilt Index	10%	10%
CRISIL Medium to Long Duration Debt C-III Index	CRISIL AAA Long Term Bond Index	4%	4%
	CRISIL AAA Medium Term Bond Index	1%	1%
	CRISIL AA+ Long Term Bond Index	1%	1%
	CRISIL AA Long Term Bond Index	49%	49%
	CRISIL AA- Long Term Bond Index	24%	24%
	CRISIL A Medium to Long Term Bond Index	11%	11%
	CRISIL Medium Term Gilt Index	10%	10%
CRISIL Composite AA Long Term Bond Index	CRISIL AA+ Long Term Bond Index	54%	54%

Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
	CRISIL AA Long Term Bond Index	44%	44%
	CRISIL AA- Long Term Bond Index	2%	2%
CRISIL Composite AA Medium Term Bond Index	CRISIL AA+ Medium Term Bond Index	67%	67%
	CRISIL AA Medium Term Bond Index	12%	12%
	CRISIL AA- Medium Term Bond Index	21%	21%
CRISIL Composite AA Short Term Bond Index	CRISIL AA+ Short Term Bond Index	49%	49%
	CRISIL AA Short Term Bond Index	38%	38%
	CRISIL AA- Short Term Bond Index	13%	13%
CRISIL Dynamic Debt Index	CRISIL Dynamic Gilt Index	45%	45%
	CRISIL AAA Long Term Bond Index	27%	27%
	CRISIL AAA Medium Term Bond Index	14%	14%
	CRISIL AAA Short Term Bond Index	5%	5%
	CRISIL AA and AA+ Long Term Bond Index	4%	4%
	CRISIL AA and AA+ Medium Term Bond Index	2%	2%
	CRISIL AA and AA+ Short Term Bond Index	3%	3%
CRISIL – Aggressive Credit Debt Term Index	CRISIL AA and AA+ Medium Term Bond Index	25%	30%
	CRISIL AA and AA+ Short Term Bond Index	8%	3%
	CRISIL AA- Medium Term Bond Index	9%	12%
	CRISIL AA- Short Term Bond Index	8%	5%
	CRISIL A Short Term Bond Index	8%	42%
	CRISIL A Medium term Bond Index	42%	8%
CRISIL Banking and PSU Debt A-II Index	AAA 3 & Above PSU Bonds	Index has been added since April 2024	18%
	AAA 0 to 3 Years PSU Bonds		48%
	AAA 5 Years & Above Banking Bonds		5%
	CD - 91 to 365 Days - A		20%
	CRISIL Short Term Gilt Index		10%
CRISIL Corporate Debt A-II Index	AAA 0 to 3 Years Bonds	Index has been added since April 2024	75%
	CRISIL Short Term Gilt Index		25%
	AA & AA- 0 to 3 Years Bonds		50%



Index	Sub- Index/ Asset Class	Sub-indices Weights (Existing)	Sub-indices Weights (New)
		Oct-23	Sep-24
CRISIL Credit Risk Debt B-II Index	AA & AA- 3 to 5 Years Bonds	Index has been added since April 2024	10%
	AAA 0 to 3 Years PSU Bonds		20%
	AAA 3 to 5 Years PSU Bonds		10%
	CRISIL Short Term Gilt Index		10%

§ Rounded off to nearest integer

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

These indices and their relevant duration bands are as follows:

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

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

## Standard Indices Methodology

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

**List of Indices Covered: -**

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

#### Features

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

Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

#### Maturity Buckets:

AAA/AA+/AA/AA- rated indices

Long Term: Securities with residual maturity greater than 5 years

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

Short Term: Securities with residual maturity up to 3 years

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

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

For Banking/ PSU Indices

Short Term: Securities with residual maturity up to 3 years

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

## Key Characteristics

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

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

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

## Methodology

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

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

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

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

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

*\*Upto 12 Issuers will be selected*

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

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

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

Most liquid bond for each of the shortlisted issuers is selected

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

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

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

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

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

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

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

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

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

## A rated Credit Indices

### List of Indices Covered:

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

### Features

Base date for the Index: March 31, 2002

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

Index portfolio marked-to-market on a daily basis using CRISIL debt valuations

### Maturity Buckets:

Short Term: Securities with residual maturity upto 3 years

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

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

### Key Characteristics

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

### Methodology

Issuers are selected based on primary market issuances

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

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

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

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

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

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

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

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

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

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

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

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

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

### Impact Cost & Rating Downgrade for Bond Indices

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

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

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

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

Examples:

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

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

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

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

## Gilt Indices

List of Indices Covered: -

CRISIL Dynamic Gilt Index

CRISIL Long Term Gilt Index

CRISIL Medium Term Gilt Index

CRISIL Short Term Gilt Index

CRISIL Composite Gilt Index

## Features and Characteristics

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

Index constituents valued on a daily basis using CRISIL Gilt Valuation

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

## Key Characteristics

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

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

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

## Methodology

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

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

Volumes traded (70%)

Days Traded (15%)



Number of Trades (15%)

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

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

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

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

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

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

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

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

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

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

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

Weights to eligible securities will be based on Amount outstanding

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

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

## Broad Based Gilt Indices

List of Indices covered: -

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

## Features and Characteristics

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

Index constituents valued on a daily basis using CRISIL Gilt Valuation

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

## Key Characteristics

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

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

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

## Methodology

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

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

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

Indices will be rebalanced on monthly basis.

Weights to eligible securities will be based on Amount outstanding

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

## CRISIL 10 Year Gilt Index

### About the Index

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

### Features and Characteristics

Base date for the index: September 01, 2001

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

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

Fully invested at all points of time with no cash component

### Key Characteristics

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

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

### Methodology

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

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

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

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

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

## T-Bill Indices

List of Indices covered: -

CRISIL 1 Month T-Bill Index

CRISIL 2 Month T-Bill Index

CRISIL 1 Year T-Bill Index\*

CRISIL 182 Day T-Bill Index

CRISIL 91 Day T-Bill Index\*

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

## Features and Characteristics

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

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

Indices are valued on a daily basis using CRISIL T-bill Valuation

Fully invested at all points of time with no cash component

## Key Characteristics

**Rich history:** CRISIL T-bill Indices have history of over fifteen years and have seen multiple interest rate cycles

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

## Methodology

For CRISIL 91 Day T-Bill Index, CRISIL 182 Day T-Bill Index and CRISIL 1 Year T-Bill Index, the most recently issued 91 Day T-Bill, 182 Day T-Bill and 364 Day T-Bill is considered as the constituent for the index respectively.

For CRISIL 1 Month T-bill Index and CRISIL 2 Month T-bill Index, already issued T-Bill with highest residual maturity in the maturity bucket- 27-36 days and 55-64 days is considered as the constituent for the index respectively.

The index is rebalanced every week on the day of allotment of the 91 Day T- Bill

On a daily basis, the return for the index is computed using market returns due to change in price of the security in addition to the holding period return

## CRISIL 10 Year SDL Index

### Features and Characteristics

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

Index constituents valued on a daily basis using CRISIL SDL Valuations.

Index constituents are rebalanced on a fortnightly basis.

Tracks the 10-Year residual maturity segment.

### Key Characteristics

**Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid SDL Bonds by using appropriate market representation.

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

## Methodology

Top 12 states are selected based on issuances in the previous financial year.

Most recently issued securities of the selected states are eligible to be part of the index.

The securities in the index are rebalanced on a fortnightly basis on the basis of issuances during the previous fortnight.

Weights allocation: Weights to be calculated at issuer level based on issuances in the previous financial year and would be revised annually.

UDAY bonds are kept out of the purview of the selection process.

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

## CD Indices

List of indices covered:-

CRISIL 1 Month CD Index

CRISIL 1 Year CD Index

CRISIL 2 month CD Index

CRISIL 3 month CD Index

CRISIL 6 Month CD Index

## Features

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

Index portfolio represents a maximum of top 10 CD issuers

## Key Characteristics

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

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

## Methodology

The indices are rebalanced on a fortnightly basis using primary market issuances, secondary market trades and holdings for A1+ rated CDs

Based on the issuance data of the previous fortnight, a maximum of 10 issuers are shortlisted based on their issuance amount in the data period.

For each of the shortlisted issuers, the security (except for floating rate/mibor link securities) with the highest residual maturity is selected.



In case, the number of securities shortlisted using primary issuance data falls short of 10, remaining issuers are identified based on the secondary market trades data during the data period.

Based on the secondary traded data of the previous fortnight, the remaining number of issuers are shortlisted based on their traded volume in the data period.

For each of the shortlisted issuers, the security with higher residual maturity is selected.

In case, the number of securities shortlisted using primary issuance and secondary trades data falls short of 10, the remaining issuers are identified based on the CD holdings by various entities

Issuers are shortlisted based on higher residual maturity

In case the number of securities shortlisted using primary issuance, secondary trades and holdings data falls short of 10:

Remaining issuers are identified from the existing portfolio with a flexible maturity band of -7/+15 (for 1 month CD index: no relaxation, for 2 month CD index: -4/+15, and for 3 month CD index: -6/+15) days around respective tenor.

If no issuers could be identified from the above steps, indicative yield for A1+ rated CDs of appropriate residual maturities would be used as input for valuation

Issuers are shortlisted based on higher residual maturity

Equal weights assigned to each of the constituents

Securities valued on a daily basis using CRISIL Money Market Valuation

#### Maturity Buckets:

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

## CRISIL Up To 91-Day CD Index

### Features

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

Index portfolio represents CD securities with maturity less than 91 days

### Key Characteristics

**Representation:** The indices represents the performance of CDs having residual maturities less than 91 days issued by various Banks, thereby seeking to represent the CD market

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

securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS

## Methodology

Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified.

Issuers having long term conservative rating of AAA/AA+/AA only will be considered.

For each issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.

The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.

Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added

Below table summarizes the residual maturity criteria of CD buckets in the Up To 91-Day CD Index

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

## PRC CD Index

List of indices covered: -

CRISIL upto 365 Day CD index-A

CRISIL upto 365 Day CD index-B

CRISIL upto 365 Day CD Index-C

CRISIL upto 91 Day CD Index-A

CRISIL upto 91 Day CD Index-B

## Features

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

Index portfolio represents CD securities with maturity less than 91 days and 365 days.

## Key Characteristics

**Representation:** The indices represents the performance of CDs having residual maturities less than 91 days and 365 days issued by various entities across sectors, thereby seeking to represent the CD market

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

securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS.

## Index

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

## Methodology

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

Issuers having long term conservative rating of A+ and above will be considered.

Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.

For each issuer, all the ISINs fulfilling the eligibility criteria of RM shall be considered. The identification of security will be based on the residual maturity.

The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.

The sector weights would be in close compliance with the restrictions prescribed by the regulator.

Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added

## CP Indices

List of indices covered: -

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

## Features

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

Index portfolio represents a maximum of top 18 CP issuers

## Key Characteristics

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

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

## Methodology

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

For each sector, top issuers (up to 3) in each sector will be identified. The identification of issuers will be based on the size of issuance (in case of primary market data), size of traded volume (in case of secondary market data) and higher residual maturity (in case of MF holdings data). One security (except for floating rate/mibor link securities) of each issuer with the highest maturity will be selected in the index.

Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.

The sector weights would be in close compliance with the restrictions prescribed by the regulator. The security inside each sector will be equally weighted.

In Phase 1, if due to issuer weight cap requirements (10%), the index falls short of 100% weight, sectors in addition to 6 sectors already selected, will be selected in phase 2 from primary, secondary, and holdings data. Only 1 issuer per additional sector will be selected.

If sufficient sectors/issuers are not available, then the sector/issuers from the previous rebalancing period will be carried forward.

If no issuers could be identified from the above steps, indicative yield for A1+ rated CPs of appropriate residual maturities would be used as input for valuation

Below table summarizes the residual maturity criteria of CP Indices

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

## CRISIL Up to 91-Day CP Index

### Features

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

Index portfolio represents CP securities with maturity less than 91 days

### Key Characteristics

**Representation:** The indices represents the performance of CPs having residual maturities less than 91 days issued by various entities across sectors, thereby seeking to represent the CP market

**Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels. The index is a buy and hold type index, securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS.

### Methodology

Based on the residual maturity criteria and rating, for each bucket (listed in table below) firstly 20 issuers based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be identified.

Issuers having long term conservative rating of AAA/AA+/AA only will be considered.

Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.

For each issuer, the top ISIN (only 1) will be identified. The identification of security will be based on the residual maturity. One security of each issuer with the highest maturity will be selected in the index.

The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.

The sector weights would be in close compliance with the restrictions prescribed by the regulator.

Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added

Below table summarizes the residual maturity criteria of CP buckets in the Up To 91-Day CP Index

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

## PRC CP Index

List of Indices covered:-

CRISIL upto 365 Day CP Index-A

CRISIL upto 365 Day CP Index-B

CRISIL upto 365 Day CP Index-C

CRISIL upto 91 Day CP Index-A

CRISIL upto 91 Day CP Index-B

## Features

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

Index portfolio represents CP securities with maturity less than 91 days and 365 days.

## Key Characteristics

**Representation:** The indices represent the performance of CPs having residual maturities less than 91 days and 365 days issued by various entities across sectors, thereby seeking to represent the CP market

**Replicability:** The indices constituents are valued on a daily basis. This lends the index a realistic approach by having valuations close to market levels. The index is a buy and hold type index, securities are not sold out of the index, they mature in the index and on maturity the amount will be invested in TREPS.

## Index

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

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

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

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

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

## Methodology

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

Issuers having long term conservative rating of A+ and above will be considered.

Only listed issuers shall be included in the index. An issuer will be considered to be listed if at least one security of such issuer is listed.

For each issuer, all the ISINs fulfilling the eligibility criteria of RM shall be considered. The identification of security will be based on the residual maturity.

The security inside each bucket will be equally weighted, and the buckets will be weighed within the index on the basis of issuance of the previous year within those maturity segments.

The sector weights would be in close compliance with the restrictions prescribed by the regulator.

Each fortnight, the previous securities which have not matured yet will be carried forward and new securities will also be added



## CRISIL FPI Index

### Features

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

Base date for the Index : August 31, 2011

Index portfolio marked-to-market on a daily basis using CRISIL Gilt and Bond valuations

Derived index from the following sub-indices

CRISIL Composite Gilt Index

CRISIL AAA Long Term Bond Index

CRISIL AAA Medium Term Bond Index

CRISIL AAA Short Term Bond Index

CRISIL AA and AA+ Long Term Bond Index

CRISIL AA and AA+ Medium Term Bond Index

CRISIL AA and AA+ Short Term Bond Index

### Key Characteristics

**Liquidity:** The index seeks to capture the movement in a portfolio consisting of most liquid government and corporate securities by using appropriate market representation

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

### Methodology

Weights for the broad categories of Corporate Bonds and G-Sec are to be based on the FPI investment limits on these categories which shall be reviewed monthly. In case there is change in limits for FPI Investments mid-month, the same will be reflected in the next month's rebalancing.

Weights within each residual maturity category of corporate debt (shall be split between AAA, AA, AA+ rated issuers) and government securities will be based on issuance pattern for these categories in the previous calendar year and shall be reviewed annually.

Index valued on a daily basis using CRISIL Valuation services

Both INR and USD versions of the index series will be constructed.

## PRC Tier-1 Benchmark Indices

List of indices covered:

CRISIL Liquid Debt A-I Index

CRISIL Low Duration Debt A-I Index

CRISIL Short Duration Debt A-II Index

CRISIL Medium Duration Debt A-III Index

CRISIL Medium to Long Duration Debt A-III Index

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

## Bond Components:

### AAA Bond Components:

List of components covered:

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

### Features

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

### Maturity Buckets:

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

### Methodology

Perpetual bonds, floating rate bonds, tax free bonds, bonds with single option (call/put), AT-1 bonds, capital gains tax exempt bonds are excluded from the universe of bonds. Only listed issuers shall be selected. An issuer is considered to be listed if at least one security (bond) of such issuer is listed.

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

Issuers with long-term rating AAA, having amount outstanding of at least Rs. 10,000 crores across maturities will be shortlisted.

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

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

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

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

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

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

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

*\*Sector cap not applicable for PSU.*

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

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

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

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

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

## **AA & AA- Bond Components:**

List of components covered:

AA & AA- 0 to 3 Years Bonds Component

AA & AA- 3 to 5 Years Bonds Component

## **Features**

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

Index portfolio marked-to-market on a daily basis using CRISIL debt valuations.

## **Maturity Buckets:**

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

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

## Methodology

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

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

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

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

## Issuer Selection:

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

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

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

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

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

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

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

*\*Sector cap not applicable for PSU.*

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

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

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

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

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

## PSU AAA Rated Components:

List of components covered:

AAA 0 to 3 Years PSU Bonds Component

AAA 3 to 5 Years PSU Bonds Component

AAA 3 & Above PSU Bonds Component

## Features

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

Index portfolio marked-to-market on a daily basis using CRISIL debt valuations.

## Maturity Buckets:

PSU Indices

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

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

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

## Banking Component:

List of components covered:

AAA 5 Years & Above Banking Bonds Component

Long Bucket: Securities with residual maturity greater than 5 years

## Methodology

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

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

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

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

## Issuer Selection:

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

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

Liquidity score will be calculated based on the following parameters:

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

*\*Upto 10 Issuers will be selected*

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

Most liquid bond for each of the shortlisted issuers is selected

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

*\*Sector cap not applicable for PSU.*

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

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

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

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

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

## CP Components:

List of components covered:

CP - 15 to 91 Days - A Component

CP - 91 to 365 Days - A Component

CP - 60 to 91 Days - A Component

## CP 91 to 365 Days-A Component:

### Features

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

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

### Key Characteristics

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

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

### Methodology

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

Eligibility criteria:



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

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

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

The longest maturity security of each of the above selected issuers is selected, wherever possible. Therefore, an issuer may have only one security in the index at any given time.

If no issuers could be identified from the above steps, indicative yield for A1+ rated CPs of appropriate residual maturities would be used as input for valuation.

Weights:

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

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

Securities valued on a daily basis using CRISIL Money Market Valuation

## CP 15 to 91 Days-A Component:

### Features

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

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

### Key Characteristics

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

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

### Methodology

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

Eligibility criteria:

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

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

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

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

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

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

If no issuers could be identified from the above steps, indicative yield for A1+ rated CPs of appropriate residual maturities would be used as input for valuation.

Weights:

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

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

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

Securities valued on a daily basis using CRISIL Money Market Valuation

## CP 60 to 91 Days-A Component:

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

## CD Components:

List of components covered:

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

## CD 91 to 365 Days-A Component

### Features

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

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

### Key Characteristics

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

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

## Methodology

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

Eligibility criteria:

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

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

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

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

If no issuers could be identified from the above steps, indicative yield for A1+ rated CDs of appropriate residual maturities would be used as input for valuation.

Weights:

All issuers are equally weighted.

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

Securities valued on a daily basis using CRISIL Money Market Valuation

## CD 15 to 91 Days-A Component:

### Features

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

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

### Key Characteristics

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

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

## Methodology

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

Eligibility criteria:

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

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

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

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

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

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

If no issuers could be identified from the above steps, indicative yield for A1+ rated CDs of appropriate residual maturities would be used as input for valuation.

Weights:

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

Within each bucket, all issuers are equally weighted.

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

Securities valued on a daily basis using CRISIL Money Market Valuation

## CD 60 to 91 Days-A Component:

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

## Impact Cost & Rating Downgrade for Bond Indices

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

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

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

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

Examples:

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

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

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

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

## T-Bill Component

List of components covered:

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

## Methodology

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

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

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

### Objective

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

### Construction Methodology

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

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

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

**Issuer and security eligibility**

The eligible issuers shall have the following characteristics

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

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

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

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

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

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

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

Inception Date: 27 Jan 2021

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

**CRISIL Select AAA Liquid Fund Index**

**Objective**

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

**Construction Methodology**

Portfolio consist of securities with residual maturity up to 91 days

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



The index will be invested in the following asset classes:

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

#### Issuer rebalancing & Security selection criteria:

Eligible issuer universe determination shall be done monthly

Frequency of security and issuer reconstitution shall be fortnightly

Weight allocation within CPs and CDs:

To be done based on amount outstanding of issuances

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

The sector weights are stated below:

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

Short term rating to be A1+

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

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

Inception Date: 22nd April 2021

#### Initial Portfolio Construction Methodology

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

The weight of each issue shall be capped at 8%

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

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

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

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

### Subsequent Portfolio Construction Methodology

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

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

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

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

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

## CRISIL Select AAA Short Duration Fund Index

### Construction Methodology:

#### Key characteristics:

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

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

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

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

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

### Index Approach

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

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

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

### Issuer and Security Eligibility:

#### Issuer Selection:

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

0 to 1 years : 25%

1 to 3 years : 50%

3 to 5 years : 25%

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

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

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

#### Security Selection:

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

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

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

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

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

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

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

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

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

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

## CRISIL Select AAA Corporate Bond Fund Index

### Objective

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

### Key characteristics:

Rating stability criteria

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

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

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

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

Inception Date of Index: 18th January 2022

### Construction Methodology

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

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

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

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

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

### Selection Methodology:

#### AAA rated Corporate Bonds:

#### Issuer & Securities Selection:

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

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

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

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

Securities maturing within the index shall be excluded.

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

#### Weighting 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 2024
	SDL	1 <sup>st</sup> January 2024
	CP-CD	1 <sup>st</sup> January 2024
	Bonds	1 <sup>st</sup> January 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> January 2024
	CP-CD	15 <sup>th</sup> January 2024
February	Gilt	1 <sup>st</sup> February 2024
	SDL	1 <sup>st</sup> February 2024
	CP-CD	1 <sup>st</sup> February 2024
	Bonds	1 <sup>st</sup> February 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> February 2024
	CP-CD	15 <sup>th</sup> February 2024
March	Gilt	1 <sup>st</sup> March 2024
	SDL	1 <sup>st</sup> March 2024
	CP-CD	1 <sup>st</sup> March 2024
	Bonds	1 <sup>st</sup> March 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> March 2024
	CP-CD	15 <sup>th</sup> March 2024
April	Gilt	2 <sup>nd</sup> April 2024
	SDL	2 <sup>nd</sup> April 2024
	CP-CD	2 <sup>nd</sup> April 2024
	Bonds	2 <sup>nd</sup> April 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> April 2024
	CP-CD	15 <sup>th</sup> April 2024
May	Gilt	2 <sup>nd</sup> May 2024
	SDL	2 <sup>nd</sup> May 2024
	CP-CD	2 <sup>nd</sup> May 2024
	Bonds	2 <sup>nd</sup> May 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> May 2024
	CP-CD	15 <sup>th</sup> May 2024
June	Gilt	3 <sup>rd</sup> June 2024
	SDL	3 <sup>rd</sup> June 2024
	CP-CD	3 <sup>rd</sup> June 2024
	Bonds	3 <sup>rd</sup> June 2024
	FORTNIGHT	
	SDL	18 <sup>th</sup> June 2024
	CP-CD	18 <sup>th</sup> June 2024

Month	Securities	Effective Date
July	Gilt	1 <sup>st</sup> July 2024
	SDL	1 <sup>st</sup> July 2024
	CP-CD	1 <sup>st</sup> July 2024
	Bonds	1 <sup>st</sup> July 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> July 2024
	CP-CD	15 <sup>th</sup> July 2024
August	Gilt	1 <sup>st</sup> August 2024
	SDL	1 <sup>st</sup> August 2024
	CP-CD	1 <sup>st</sup> August 2024
	Bonds	1 <sup>st</sup> August 2024
	FORTNIGHT	
	SDL	16 <sup>th</sup> August 2024
	CP-CD	16 <sup>th</sup> August 2024
September	Gilt	2 <sup>nd</sup> September 2024
	SDL	2 <sup>nd</sup> September 2024
	CP-CD	2 <sup>nd</sup> September 2024
	Bonds	2 <sup>nd</sup> September 2024
	FORTNIGHT	
	SDL	17 <sup>th</sup> September 2024
	CP-CD	17 <sup>th</sup> September 2024
October	Gilt	1 <sup>st</sup> October 2024
	SDL	1 <sup>st</sup> October 2024
	CP-CD	1 <sup>st</sup> October 2024
	Bonds	1 <sup>st</sup> October 2024
	FORTNIGHT	
	SDL	15 <sup>th</sup> October 2024
	CP-CD	15 <sup>th</sup> October 2024
November	Gilt	4 <sup>th</sup> November 2024
	SDL	4 <sup>th</sup> November 2024
	CP-CD	4 <sup>th</sup> November 2024
	Bonds	4 <sup>th</sup> November 2024
	FORTNIGHT	
	SDL	18 <sup>th</sup> November 2024
	CP-CD	18 <sup>th</sup> November 2024
December	Gilt	2 <sup>nd</sup> December 2024
	SDL	2 <sup>nd</sup> December 2024
	CP-CD	2 <sup>nd</sup> December 2024
	Bonds	2 <sup>nd</sup> December 2024
	FORTNIGHT	
	SDL	16 <sup>th</sup> December 2024
	CP-CD	16 <sup>th</sup> December 2024

Risk-o-meter as on 30<sup>th</sup> November 2024.

Sr. No.	Index Name	Riskometer Score	Riskometer
1	CRISIL 1 Year CD Index	3.33	Moderately High
2	CRISIL 1 Year CP Index	2.67	Moderate
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	1.90	Low to Moderate
7	CRISIL 2 Month CP Index	2.60	Moderate
8	CRISIL 3 Month CD Index	2.60	Moderate
9	CRISIL 3 Month CP Index	2.87	Moderate
10	CRISIL 6 Month CD Index	3.30	Moderately High
11	CRISIL 6 Month CP Index	3.87	Moderately High
12	CRISIL 91 Day T-Bill Index	1.00	Low
13	CRISIL A Medium term Bond Index	6.64	Very High
14	CRISIL A Medium to Long Term Bond Index	6.85	Very High
15	CRISIL A Short Term Bond Index	7.15	Very High
16	CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index	3.40	Moderately High
17	CRISIL AA and AA+ Long Term Bond Index	3.96	Moderately High
18	CRISIL AA and AA+ Medium Term Bond Index	3.46	Moderately High
19	CRISIL AA and AA+ Short Term Bond Index	3.27	Moderately High
20	CRISIL AA and AA+ up to 1 Year Short Term Bond Index	3.23	Moderately High
21	CRISIL AA Long Term Bond Index	4.29	High
22	CRISIL AA- Long Term Bond Index	4.74	High
23	CRISIL AA Medium Term Bond Index	3.88	Moderately High
24	CRISIL AA- Medium Term Bond Index	5.03	Very High
25	CRISIL AA Short Term Bond Index	4.10	High
26	CRISIL AA- Short Term Bond Index	4.69	High
27	CRISIL AA+ Long Term Bond Index	3.58	Moderately High
28	CRISIL AA+ Medium Term Bond Index	3.20	Moderately High
29	CRISIL AA+ Short Term Bond Index	3.00	Moderate
30	CRISIL AAA 1 to 3 Year Short Term Bond Index	2.18	Moderate
31	CRISIL AAA Long Term Bond Index	2.81	Moderate
32	CRISIL AAA Medium Term Bond Index	2.46	Moderate
33	CRISIL AAA Short Term Bond Index	1.84	Low to Moderate
34	CRISIL AAA up to 1 Year Short Term Bond Index	1.50	Low to Moderate
35	CRISIL Banking and PSU Debt Index	2.40	Moderate
36	CRISIL Broad Based Gilt Index	2.66	Moderate
37	CRISIL Composite AA Long Term Bond Index	3.92	Moderately High
38	CRISIL Composite AA Medium Term Bond Index	3.67	Moderately High
39	CRISIL Composite AA Short Term Bond Index	3.64	Moderately High
40	CRISIL Composite Bond Index	2.58	Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
41	CRISIL Composite CD Index	2.83	Moderate
42	CRISIL Composite CP Index	2.88	Moderate
43	CRISIL Composite Credit Risk Index	3.74	Moderately High
44	CRISIL Composite Gilt Index	2.67	Moderate
45	CRISIL Composite T-Bill Index	1.09	Low to Moderate
46	CRISIL Corporate Bond Composite Index	2.48	Moderate
47	CRISIL Dynamic Debt Index	2.72	Moderate
48	CRISIL Dynamic Gilt Index	2.66	Moderate
49	CRISIL FPI Index	2.73	Moderate
50	CRISIL Liquid Debt Index	1.39	Low to Moderate
51	CRISIL Long Term Corporate Bond Index	2.85	Moderate
52	CRISIL Long Term Debt Index	2.81	Moderate
53	CRISIL Long Term Gilt Index	2.65	Moderate
54	CRISIL Low Duration Debt Index	2.59	Moderate
55	CRISIL Medium Term Corporate Bond Index	2.59	Moderate
56	CRISIL Medium Term Credit Risk Index	3.72	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	3.37	Moderately High
60	CRISIL Medium To Long Term Debt Index	2.75	Moderate
61	CRISIL Medium to Long Term PSU Debt Index	2.86	Moderate
62	CRISIL Money Market Index	2.42	Moderate
63	CRISIL Money Market Index-Insurance	1.94	Low to Moderate
64	CRISIL Overnight Index	1.00	Low
65	CRISIL Short Term Bond Index	2.07	Moderate
66	CRISIL Short Term Corporate Bond Index	2.13	Moderate
67	CRISIL Short Term Credit Risk Index	3.61	Moderately High
68	CRISIL Short Term Gilt Index	2.00	Low to Moderate
69	CRISIL Short Term PSU Debt Index	1.67	Low to Moderate
70	CRISIL Ultra Short Term Debt Index	2.62	Moderate
71	CRISIL Up to 91-Day CD Index	1.45	Low to Moderate
72	CRISIL Up to 91-Day CP Index	1.71	Low to Moderate
73	CRISIL upto 91 Day CP Index-A	1.48	Low to Moderate
74	CRISIL upto 91 Day CD Index-A	1.11	Low to Moderate
75	CRISIL upto 91 Day CD Index-B	2.03	Moderate
76	CRISIL upto 91 Day CP Index-B	2.42	Moderate
77	CRISIL upto 365 Day CD index-A	1.33	Low to Moderate
78	CRISIL upto 365 Day CP Index-A	1.63	Low to Moderate
79	CRISIL upto 365 Day CD index-B	2.72	Moderate
80	CRISIL upto 365 Day CP Index-B	2.84	Moderate
81	CRISIL upto 365 Day CD Index-C	4.90	High
82	CRISIL upto 365 Day CP Index-C	4.45	High
83	CRISIL Short Term Banking Debt Index	2.79	Moderate

Sr. No.	Index Name	Riskometer Score	Riskometer
84	CRISIL 1 Month CD Index	2.80	Moderate
85	CRISIL 1 Month CP Index	3.40	Moderately High
86	CRISIL 10 Year SDL Index	2.67	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	0.42	Low
90	CRISIL Equity Savings Index	2.94	Moderate
91	CRISIL Hybrid 35+65 - Aggressive Index	5.31	Very High
92	CRISIL Hybrid 85+15 - Conservative Index	3.21	Moderately High
93	CRISIL Short Term Debt Hybrid 60+40 Index	3.95	Moderately High
94	CRISIL Short Term Debt Hybrid 75+25 Index	3.24	Moderately High
95	CRISIL Hybrid 50+50 - Moderate Index	4.67	High
96	CRISIL Hybrid 65+35 - Conservative Index	4.04	High
97	CRISIL Hybrid 25+75 - Aggressive Index	5.73	Very High
98	CRISIL Hybrid 75+25 - Conservative Index	3.63	Moderately High
99	CRISIL Liquid Debt B-I Index	1.58	Low to Moderate
100	CRISIL Low Duration Debt B-I Index	2.28	Moderate
101	CRISIL Low Duration Debt C-I Index	3.88	Moderately High
102	CRISIL Short Duration Debt B-II Index	2.75	Moderate
103	CRISIL Short Duration Debt C-II Index	5.31	Very High
104	CRISIL Medium Duration Debt B-III Index	2.91	Moderate
105	CRISIL Medium Duration Debt C-III Index	4.33	High
106	CRISIL Medium to Long Duration Debt B-III Index	3.19	Moderately High
107	CRISIL Medium to Long Duration Debt C-III Index	4.41	High
108	CRISIL Credit Risk Debt C-II Index	4.54	High
109	CRISIL Credit Risk Debt C-III Index	4.35	High
110	CRISIL Corporate Bond B-II Index	2.81	Moderate
111	CRISIL Corporate Bond B-III Index	3.02	Moderately High
112	CRISIL Dynamic Bond B-III Index	3.19	Moderately High
113	CRISIL Dynamic Bond C-III Index	4.39	High
114	CRISIL Money Market B-I Index	1.92	Low to Moderate
115	CRISIL Money Market C-I Index	3.71	Moderately High
116	CRISIL Ultra Short Duration Debt B-I Index	2.20	Moderate
117	CRISIL Ultra Short Duration Debt C-I Index	3.83	Moderately High
118	CRISIL – Aggressive Credit Debt Term Index	5.32	Very High
119	CRISIL Banking and PSU Debt A-II Index	1.94	Low to Moderate
120	CRISIL Corporate Debt A-II Index	1.88	Low to Moderate
121	CRISIL Banking & PSU Debt A-II Index	1.99	Low to Moderate
122	CRISIL Corporate Bond A-II Index	2.05	Moderate
123	CRISIL Credit Risk Debt B-II Index	3.21	Moderately High
124	CRISIL Dynamic Bond A-III Index	2.62	Moderate
125	CRISIL Liquid Debt A-I Index	1.37	Low to Moderate
126	CRISIL Long Duration Debt A-III Index	2.69	Moderate



Sr. No.	Index Name	Riskometer Score	Riskometer
127	CRISIL Low Duration Debt A-I Index	1.57	Low to Moderate
128	CRISIL Medium Duration Debt A-III Index	2.36	Moderate
129	CRISIL Medium To Long Duration Debt A-III Index	2.62	Moderate
130	CRISIL Money Market A-I Index	1.55	Low to Moderate
131	CRISIL Short Duration Debt A-II Index	2.10	Moderate
132	CRISIL Ultra Short Duration Debt A-I Index	1.34	Low to Moderate
1	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028	2.00	Low to Moderate
2	CRISIL IBX 50:50 Gilt Plus SDL Index - April 2037	2.67	Moderate
3	CRISIL IBX 50:50 PSU + SDL Index - October 2025	1.33	Low to Moderate
4	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025	1.00	Low
5	CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027	1.67	Low to Moderate
6	CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025	1.00	Low
7	CRISIL IBX Gilt Index - April 2026	1.67	Low to Moderate
8	CRISIL IBX Gilt Index - April 2029	2.33	Moderate
9	CRISIL IBX Gilt Index - April 2033	2.67	Moderate
10	CRISIL IBX Gilt Index - June 2036	2.67	Moderate
11	CRISIL IBX SDL Index - May 2027	2.00	Low to Moderate
12	CRISIL IBX SDL Index - September 2027	2.00	Low to Moderate
13	CRISIL Select AAA Corporate Bond Fund Index	1.77	Low to Moderate
14	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027	2.00	Low to Moderate
15	CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028	2.00	Low to Moderate
16	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027	2.00	Low to Moderate
17	CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028	2.00	Low to Moderate
18	CRISIL-IBX 50:50 Gilt Plus SDL Short Duration Fund Index	2.00	Low to Moderate
19	CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033	2.67	Moderate
20	CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026	1.67	Low to Moderate
21	CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032	2.67	Moderate
22	CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026	1.67	Low to Moderate
23	CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027	2.00	Low to Moderate
24	CRISIL-IBX Gilt Index - April 2028	2.00	Low to Moderate
25	CRISIL-IBX Gilt Index - April 2032	2.67	Moderate
26	CRISIL-IBX Gilt Index - June 2027	2.00	Low to Moderate
27	CRISIL-IBX SDL Index - April 2033	2.67	Moderate
28	CRISIL-IBX SDL Index - June 2027	2.00	Low to Moderate
29	CRISIL-IBX SDL Index - June 2032	2.67	Moderate
30	CRISIL-IBX SDL Index - June 2034	2.67	Moderate
31	CRISIL-IBX AAA Financial Services Index – Sep 2027	2.23	Moderate
32	CRISIL-IBX AAA NBFC Index – June 2027	2.33	Moderate
33	CRISIL-IBX AAA NBFC-HFC Index - Sep 2026	2.00	Low to Moderate
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

## About CRISIL Limited

CRISIL is a leading, agile and innovative global analytics company driven by its mission of making markets function better.

CRISIL, its subsidiaries and associates, provide ratings, grading's, data, research, analytics and solutions, infrastructure advisory, and benchmarking services to its clients. Details of the services provided by CRISIL are available at <https://crisil.com/>

It is majority owned by S&P Global Inc. (SPGI), a leading provider of transparent and independent ratings, benchmarks, analytics, and data to the capital and commodity markets worldwide. Details of the services provided by SPGI are available at [https://www.standardandpoors.com/en\\_US/web/guest/home](https://www.standardandpoors.com/en_US/web/guest/home)

## About CRISIL Research

CRISIL Research, a division of CRISIL, is India's largest independent integrated research house and is registered as a Research Analyst with SEBI (Registration No INH000007854). We provide insights, opinion, analysis, and data on the Indian economy, industry, capital markets, and companies. We also conduct executive training programs, predominantly in the area of credit and risk management. We are India's one of the most credible providers of economy and industry research. Our analysis is supported by inputs from our large network of sources, including industry experts, industry associations, and trade channels. We play a key role in India's fixed income markets, being the largest provider of valuation of fixed income securities to the mutual fund, insurance, and banking sector in the country. We are also a prominent provider of debt and hybrid indices to India's mutual fund and life insurance industries as benchmarks for performance assessment.

CRISIL Research also undertakes Equity and Debt valuation, publishes Mutual Fund Ranking for mutual fund schemes (across equity, debt, and hybrid asset classes) and provides Portfolio Analytics for Institutional Investors, which involves deep analysis of portfolio for corporates, pension funds, and provident funds at an asset class level. Our platform for wealth managers, Alphatrx, offers in-depth analysis of performance and portfolio-based attributes for diverse asset classes. It also enables investors to assess industry and company level risks based on CRISIL's proprietary models. We also provide Equity Support services to the domestic market intermediaries that use our research reports to assist their clients in making investment decisions in relation to listed or to be listed securities in India.

Quantix, our integrated data and analytics platform, finds use in diverse functions across the financial sector, corporates, and consulting firms including business strategy, deal/ loan origination, credit underwriting, risk monitoring, and treasury/ investment management.

Our Company reports (that combine select financial and non-financial data, analytics from our proprietary risk models, and commentary on company's financial performance) are used by large commercial banks and financial institutions as part of their credit/ risk management process.

Our SME Performance Gradings, used by lenders, assess creditworthiness of SME enterprises relative to the peers leveraging our proprietary grading model. The framework includes assessment of entity-level financial and operating performance, as well as industry-level drivers.

Our defining trait is the ability to convert information and data into expert judgments and analytics with utmost objectivity. We leverage our deep understanding of the macro-economy and our extensive sector coverage to provide unique insights on micro-macro and cross-sectoral linkages.

Our talent pool comprises of economists, sector experts, company analysts and information management specialists.

## CRISIL Privacy

CRISIL respects your privacy. We may use your contact information, such as your name, address, and email id to fulfil your request and service your account and to provide you with additional information from CRISIL. For further information on CRISIL's privacy policy please visit [www.crisil.com/privacy](http://www.crisil.com/privacy).

## **Analyst Disclosure**

Members of the team (including their relatives) involved in the preparation of this report and whose names are published as part of this report hereby affirm that there exists no conflict of interest (including any financial interest or actual/ beneficial ownership of 1% or more of the securities of the subject companies) that can bias the output of the Report. Further, neither the members have served as officers, directors, or employees of the companies analysed in the report in the last 6 months nor have they engaged in market making activities for the subject companies.

## **Terms and Conditions**

This Report is based on data publicly available or from sources considered reliable. CRISIL Research does not represent that the Report is accurate or complete and hence, it should not be relied upon as such. Opinions expressed herein are our current opinions as on the date of this report. Nothing in this report constitutes investment, legal, accounting or tax advice or any solicitation, whatsoever. The subscriber/ user assume the entire risk of any use made of this data/ report. CRISIL especially states that, it has no financial liability whatsoever, to the subscribers/ users of this report.

The report is for use within the jurisdiction of India only. Nothing in this report is to be construed as CRISIL providing, or intending to provide, any services in other jurisdictions where CRISIL does not have the necessary permissions and/ or registration to carry out its business activities. The user will be solely responsible for ensuring compliance for use of the report, or part thereof, outside India.

CRISIL Research operates independently of, and does not have access to information obtained by CRISIL's Ratings division and/ or CRISIL Risk and Infrastructure Solutions Limited (CRIS), which may, in their regular operations, obtain information of a confidential nature. The views expressed in this Report are that of CRISIL Research, and not of CRISIL Ratings or CRIS.

## **Company Disclosure**

1. CRISIL Research or its associates do not provide investment banking or merchant banking or brokerage or market making services.
2. CRISIL Research encourages independence in research report preparation and strives to minimize conflict in preparation of research reports through strong governance architecture comprising of policies, procedures, and disclosures.
3. CRISIL Research prohibits its analysts, persons reporting to analysts, and their relatives from having any financial interest in the securities or derivatives of companies that the analysts cover.
4. CRISIL Research or its associates collectively may own 1% or more of the equity securities of the Company mentioned in the report as of the last day of the month preceding the publication of the research report.
5. CRISIL Research or its associates may have financial interest in the form of holdings in the subject company mentioned in this report.
6. CRISIL receives compensation from the company mentioned in the report or third party in connection with preparation of the research report.
7. As a provider of ratings, grading, data, research, analytics and solutions, infrastructure advisory, and benchmarking services, CRISIL or its associates are likely to have commercial transactions with the company and may receive compensation for the services provided.
8. CRISIL Research or its associates do not have any other material conflict of interest at the time of publication of the report.
9. No material disciplinary action has been taken against CRISIL Research or its analysts by any Regulatory Authority impacting Research Analyst activities.

**Disclaimer**

CRISIL Research, a division of CRISIL Limited (CRISIL) has taken due care and caution in preparing this Report based on the information obtained by CRISIL from sources which it considers reliable (Data). However, CRISIL does not guarantee the accuracy, adequacy or completeness of the Data / Report and is not responsible for any errors or omissions or for the results obtained from the use of Data / Report. This Report is not a recommendation to invest / disinvest in any company / entity covered in the Report and no part of this report should be construed as an investment advice. CRISIL especially states that it has no financial liability whatsoever to the subscribers/ users/ transmitters/ distributors of this Report. CRISIL Research operates independently of, and does not have access to information obtained by CRISIL's Ratings Division / CRISIL Risk and Infrastructure Solutions Limited (CRIS), which may, in their regular operations, obtain information of a confidential nature. The views expressed in this Report are that of CRISIL Research and not of CRISIL's Ratings Division / CRIS. No part of this Report may be published / reproduced in any form without CRISIL's prior written approval.

**\*Asia Index Pvt Ltd****Disclaimer**

The BSE Indices are published by Asia Index Private Limited ("AIPL"), which is a wholly owned subsidiary of BSE Limited ("BSE"). BSE® and SENSEX® are registered trademarks of BSE. The trademarks have been licensed to AIPL and have been sublicensed for use for certain purposes by Licensee. Licensee's "[Insert Product]" (the "Product") is/are not sponsored, endorsed, sold or promoted by AIPL or BSE. None of AIPL or BSE makes any representation or warranty, express or implied, to the owners of the Product(s) or any member of the public regarding the advisability of investing in securities generally or in the Product particularly or the ability of the Index to track general market performance. AIPL's and BSE's only relationship to Licensee with respect to the Index is the licensing of the Index and certain trademarks, service marks and/or trade names of AIPL, BSE and/or their licensors. The BSE Indices are determined, composed and calculated by AIPL or its agent without regard to Licensee or the Product. None of AIPL or BSE are responsible for and have not participated in the determination of the prices, and amount of the Product or the timing of the issuance or sale of the Product or in the determination or calculation of the equation by which the Product is to be converted into cash, surrendered or redeemed, as the case may be. AIPL and BSE have no obligation or liability in connection with the administration, marketing or trading of the Product. There is no assurance that investment products based on the Index will accurately track index performance or provide positive investment returns. AIPL and BSE are not investment advisors. Inclusion of a security within an index is not a recommendation by AIPL or BSE to buy, sell, or hold such security, nor is it considered to be investment advice.

AIPL, BSE AND THEIR THIRD PARTY LICENSORS DO NOT GUARANTEE THE ADEQUACY, ACCURACY, TIMELINESS AND/OR THE COMPLETENESS OF THE INDEX OR ANY DATA RELATED THERETO. AIPL, BSE AND THEIR THIRD PARTY LICENSORS SHALL NOT BE SUBJECT TO ANY DAMAGES OR LIABILITY FOR ANY ERRORS, OMISSIONS, OR DELAYS THEREIN. AIPL, BSE AND THEIR THIRD PARTY LICENSORS MAKE NO EXPRESS OR IMPLIED WARRANTIES, AND EXPRESSLY DISCLAIM ALL WARRANTIES, OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE OR AS TO RESULTS TO BE OBTAINED BY LICENSEE, OWNERS OF THE PRODUCT, OR ANY OTHER PERSON OR ENTITY FROM THE USE OF THE INDEX OR WITH RESPECT TO ANY DATA RELATED THERETO. WITHOUT LIMITING ANY OF THE FOREGOING, IN NO EVENT WHATSOEVER SHALL AIPL, BSE OR THEIR THIRD PARTY LICENSORS BE LIABLE FOR ANY INDIRECT, SPECIAL, INCIDENTAL, PUNITIVE, OR CONSEQUENTIAL DAMAGES INCLUDING BUT NOT LIMITED TO, LOSS OF PROFITS, TRADING LOSSES, LOST TIME OR GOODWILL, EVEN IF THEY HAVE BEEN ADVISED OF THE POSSIBILITY OF SUCH DAMAGES, WHETHER IN CONTRACT, TORT, STRICT LIABILITY, OR OTHERWISE. THERE ARE NO THIRD PARTY BENEFICIARIES OF ANY AGREEMENTS OR ARRANGEMENTS BETWEEN AIPL AND LICENSEE, OTHER THAN THE LICENSORS OF AIPL (INCLUDING BSE).