

Crisil Indices

Factsheet

February 17, 2025

Published on: February 18, 2025

Contents

| | |
|---|-----|
| Constituent Details –17 February 2025..... | 3 |
| Portfolio Parameters –17 February 2025 | 82 |
| Composite Index Weights | 85 |
| Hybrid Index Weights | 93 |
| Standard Indices Methodology..... | 94 |
| Index Computation Formula | 126 |
| Index Restatement Policy..... | 127 |
| Crisil Indices – Cessation Policy..... | 128 |
| Managing Uncertain Events..... | 129 |
| Market Feedback..... | 130 |
| Limitation | 131 |
| Criteria Review and New Product Launch..... | 132 |
| Dissemination of Indices..... | 133 |
| Rebalancing Calendar | 134 |
| Risk-o-meter as on 31 st January 2025..... | 137 |

Constituent Details –17 February 2025

The securities that would form a part of the indices with effect from 17 February 2025 are as follows:

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|---|
| CRISIL A Medium To Long Term Bond Index | 1 | INE760I0708 6 | Meghalaya Energy Corporation Ltd. |
| CRISIL A Medium To Long Term Bond Index | 2 | INE540P075 17 | U. P. Power Corporation Ltd. |
| CRISIL A Medium To Long Term Bond Index | 3 | INE889K080 38 | Ascend Telecom Infrastructure Pvt. Ltd. |
| CRISIL A Medium To Long Term Bond Index | 4 | INE818W081 23 | ESAF Small Finance Bank Ltd. |
| CRISIL A Medium To Long Term Bond Index | 5 | INE612U080 58 | Electronica Finance Ltd. |
| CRISIL A Medium To Long Term Bond Index | 6 | INE583D080 57 | U GRO Capital Ltd. |
| CRISIL A Medium To Long Term Bond Index | 7 | INE515Q082 67 | Annapurna Finance Pvt. Ltd. |
| CRISIL A Medium To Long Term Bond Index | 8 | INE735W080 53 | Utkarsh Small Finance Bank Ltd. |
| CRISIL A Medium To Long Term Bond Index | 9 | INE04ZW080 17 | Indium Software (India) Pvt. Ltd. |
| CRISIL A Medium To Long Term Bond Index | 10 | INE448U072 65 | Veritas Finance Pvt. Ltd. |
| CRISIL A Medium To Long Term Bond Index | 11 | INE0GCN07 039 | Adani Airport Holdings Ltd. |
| CRISIL A Short Term Bond Index | 1 | INE046W071 80 | Muthoot Microfin Ltd. |
| CRISIL A Short Term Bond Index | 2 | INE808K072 61 | Arohan Financial Services Ltd. |
| CRISIL A Short Term Bond Index | 3 | INE540P074 42 | U. P. Power Corporation Ltd. |
| CRISIL A Short Term Bond Index | 4 | INE192U073 43 | Kogta Financial (India) Ltd. |
| CRISIL A Short Term Bond Index | 5 | INE0AY2070 12 | RenServ Global Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 6 | INE0D8F070 48 | OPG Power Generation Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 7 | INE612U070 92 | Electronica Finance Ltd. |
| CRISIL A Short Term Bond Index | 8 | INE015L077 90 | Edelweiss Asset Reconstruction Co. Ltd. |
| CRISIL A Short Term Bond Index | 9 | INE605Y071 55 | Auxilo Finserve Pvt. Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--------------------------------|---------|--------------|---|
| CRISIL A Short Term Bond Index | 10 | INE757O07049 | Prestige Projects Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 11 | INE0GCN07021 | Adani Airport Holdings Ltd. |
| CRISIL A Short Term Bond Index | 12 | INE528S08076 | Edelweiss Retail Finance Ltd. |
| CRISIL A Short Term Bond Index | 13 | INE109C07097 | Arman Financial Services Ltd. |
| CRISIL A Short Term Bond Index | 14 | INE657N08066 | Edelweiss Rural & Corporate Services Ltd. |
| CRISIL A Short Term Bond Index | 15 | INE138I08083 | Marwadi Shares & Finance Ltd. |
| CRISIL A Short Term Bond Index | 16 | INE016P07237 | Vistaar Financial Services Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 17 | INE06WU07064 | Laxmi India Finance Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 18 | INE583D07489 | U GRO Capital Ltd. |
| CRISIL A Short Term Bond Index | 19 | INE389Z07054 | Profectus Capital Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 20 | INE010A08156 | Prism Johnson Ltd. |
| CRISIL A Short Term Bond Index | 21 | INE342T07536 | Navi Finserv Ltd. |
| CRISIL A Short Term Bond Index | 22 | INE07HK07718 | Krazybee Services Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 23 | INE01EQ07137 | Tyger Capital Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 24 | INE101Q07AS3 | Muthoottu Mini Financiers Ltd. |
| CRISIL A Short Term Bond Index | 25 | INE03K307058 | Satin Finserv Ltd. |
| CRISIL A Short Term Bond Index | 26 | INE07UF07018 | Hiranandani Financial Services Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 27 | INE02YC07026 | Satin Housing Finance Ltd. |
| CRISIL A Short Term Bond Index | 28 | INE572J07737 | Spandana Sphoorty Financial Ltd. |
| CRISIL A Short Term Bond Index | 29 | INE501X07638 | Aye Finance Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 30 | INE859C07196 | IKF Finance Ltd. |
| CRISIL A Short Term Bond Index | 31 | INE149K07013 | The Sandur Manganese & Iron Ores Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---------------------------------|---------|------------------|---|
| CRISIL A Short Term Bond Index | 32 | INE04VS073 54 | Oxyzo Financial Services Ltd. |
| CRISIL A Short Term Bond Index | 33 | INE00DJ070 45 | Tapir Constructions Ltd. |
| CRISIL A Short Term Bond Index | 34 | INE448U072 73 | Veritas Finance Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 35 | INE157D07E J4 | Clix Capital Services Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 36 | INE0Q6I070 25 | Tyger Home Finance Pvt. Ltd. |
| CRISIL A Short Term Bond Index | 37 | INE836K071 71 | Edel Finance Co. Ltd. |
| CRISIL A Short Term Bond Index | 38 | INE01HV075 28 | Vivriti Capital Ltd. |
| CRISIL A Short Term Bond Index | 39 | INE296G072 42 | Muthoot Capital Services Ltd. |
| CRISIL A Medium Term Bond Index | 1 | INE889K080 38 | Ascend Telecom Infrastructure Pvt. Ltd. |
| CRISIL A Medium Term Bond Index | 2 | INE087H080 19 | Shree Renuka Sugars Ltd. |
| CRISIL A Medium Term Bond Index | 3 | INE501X075 96 | Aye Finance Pvt. Ltd. |
| CRISIL A Medium Term Bond Index | 4 | INE04ZW080 17 | Indium Software (India) Pvt. Ltd. |
| CRISIL A Medium Term Bond Index | 5 | INE448U072 65 | Veritas Finance Pvt. Ltd. |
| CRISIL A Medium Term Bond Index | 6 | INE0GCN07 039 | Adani Airport Holdings Ltd. |
| CRISIL 1 Month CD Index | 1 | INE01GA162 36 | DBS Bank India Ltd. |
| CRISIL 1 Month CD Index | 2 | INE028A16F L7 | Bank of Baroda |
| CRISIL 1 Month CD Index | 3 | INE476A16Y H7 | Canara Bank |
| CRISIL 1 Month CD Index | 4 | INE171A16L T6 | Federal Bank Ltd. |
| CRISIL 1 Month CD Index | 5 | INE040A16E U6 | HDFC Bank Ltd. |
| CRISIL 1 Month CD Index | 6 | INE562A16M R8 | Indian Bank |
| CRISIL 1 Month CD Index | 7 | INE095A16 W29 | IndusInd Bank Ltd. |
| CRISIL 1 Month CD Index | 8 | INE261F168 50 | National Bank for Agriculture & Rural Development |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------|---------|--------------|---|
| CRISIL 1 Month CD Index | 9 | INE160A16QO9 | Punjab National Bank |
| CRISIL 1 Month CD Index | 10 | INE692A16HR3 | Union Bank Of India |
| CRISIL 2 month CD Index | 1 | INE028A16HM1 | Bank of Baroda |
| CRISIL 2 month CD Index | 2 | INE476A16ZN2 | Canara Bank |
| CRISIL 2 month CD Index | 3 | INE514E16CH3 | Export Import Bank Of India |
| CRISIL 2 month CD Index | 4 | INE090AD6220 | ICICI Bank Ltd. |
| CRISIL 2 month CD Index | 5 | INE562A16NU0 | Indian Bank |
| CRISIL 2 month CD Index | 6 | INE261F16744 | National Bank for Agriculture & Rural Development |
| CRISIL 2 month CD Index | 7 | INE608A16RL1 | Punjab & Sind Bank |
| CRISIL 2 month CD Index | 8 | INE160A16PE2 | Punjab National Bank |
| CRISIL 2 month CD Index | 9 | INE692A16HZ6 | Union Bank Of India |
| CRISIL 3 month CD Index | 1 | INE238AD6AK6 | Axis Bank Ltd. |
| CRISIL 3 month CD Index | 2 | INE545U16475 | Bandhan Bank Ltd. |
| CRISIL 3 month CD Index | 3 | INE028A16HR0 | Bank of Baroda |
| CRISIL 3 month CD Index | 4 | INE476A16ZS1 | Canara Bank |
| CRISIL 3 month CD Index | 5 | INE562A16NZ9 | Indian Bank |
| CRISIL 3 month CD Index | 6 | INE237A162X7 | Kotak Mahindra Bank Ltd. |
| CRISIL 3 month CD Index | 7 | INE608A16RO5 | Punjab & Sind Bank |
| CRISIL 3 month CD Index | 8 | INE160A16QX0 | Punjab National Bank |
| CRISIL 3 month CD Index | 9 | INE692A16IQ3 | Union Bank Of India |
| CRISIL 6 Month CD Index | 1 | INE238AD6876 | Axis Bank Ltd. |
| CRISIL 6 Month CD Index | 2 | INE171A16MB2 | Federal Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|--|
| CRISIL 6 Month CD Index | 3 | INE040A16F F4 | HDFC Bank Ltd. |
| CRISIL 6 Month CD Index | 4 | INE090AD61 70 | ICICI Bank Ltd. |
| CRISIL 6 Month CD Index | 5 | INE095A16 W94 | IndusInd Bank Ltd. |
| CRISIL 6 Month CD Index | 6 | INE237A161 Y7 | Kotak Mahindra Bank Ltd. |
| CRISIL 6 Month CD Index | 7 | INE160A16P J1 | Punjab National Bank |
| CRISIL 6 Month CD Index | 8 | INE07PX164 26 | Sbm Bank (India) Ltd. |
| CRISIL 1 Year CD Index | 1 | INE084A16D A8 | Bank Of India |
| CRISIL 1 Year CD Index | 2 | INE476A16A 32 | Canara Bank |
| CRISIL 1 Year CD Index | 3 | INE008A16X 65 | IDBI Bank Ltd. |
| CRISIL 1 Year CD Index | 4 | INE092T16Y B5 | IDFC First Bank Ltd. |
| CRISIL 1 Year CD Index | 5 | INE562A16O A0 | Indian Bank |
| CRISIL 1 Year CD Index | 6 | INE095A16Y 50 | IndusInd Bank Ltd. |
| CRISIL 1 Year CD Index | 7 | INE237A164 Z8 | Kotak Mahindra Bank Ltd. |
| CRISIL 1 Year CD Index | 8 | INE261F169 26 | National Bank for Agriculture & Rural Development |
| CRISIL 1 Year CD Index | 9 | INE556F16A Z7 | Small Industries Development Bank Of India |
| CRISIL 1 Year CD Index | 10 | INE692A16IP 5 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 1 | INE949L16C C7 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 2 | INE949L16C D5 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 3 | INE949L16C E3 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 4 | INE949L16C F0 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 5 | INE949L16C G8 | AU Small Finance Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 6 | INE949L16C H6 | AU Small Finance Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|----------------------|
| CRISIL Up to 91-Day CD Index | 7 | INE238AD6694 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 8 | INE238AD6702 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 9 | INE238AD6744 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 10 | INE238AD6819 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 11 | INE238AD6827 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 12 | INE238AD6AC3 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 13 | INE238AD6AD1 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 14 | INE238AD6AK6 | Axis Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 15 | INE028A16EZ0 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 16 | INE028A16FB8 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 17 | INE028A16FL7 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 18 | INE028A16GG5 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 19 | INE028A16GX0 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 20 | INE028A16GY8 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 21 | INE028A16HB4 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 22 | INE028A16HD0 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 23 | INE028A16HI9 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 24 | INE028A16HM1 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 25 | INE028A16HR0 | Bank of Baroda |
| CRISIL Up to 91-Day CD Index | 26 | INE084A16CJ1 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 27 | INE084A16CL7 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 28 | INE084A16CN3 | Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|-----------------------------|
| CRISIL Up to 91-Day CD Index | 29 | INE084A16C Q6 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 30 | INE084A16C R4 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 31 | INE084A16C W4 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 32 | INE084A16C X2 | Bank Of India |
| CRISIL Up to 91-Day CD Index | 33 | INE457A16M L4 | BANK OF MAHARASHTRA |
| CRISIL Up to 91-Day CD Index | 34 | INE457A16M M2 | BANK OF MAHARASHTRA |
| CRISIL Up to 91-Day CD Index | 35 | INE457A16M O8 | BANK OF MAHARASHTRA |
| CRISIL Up to 91-Day CD Index | 36 | INE457A16M S9 | BANK OF MAHARASHTRA |
| CRISIL Up to 91-Day CD Index | 37 | INE457A16M T7 | BANK OF MAHARASHTRA |
| CRISIL Up to 91-Day CD Index | 38 | INE476A16X Z1 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 39 | INE476A16Y B0 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 40 | INE476A16Y C8 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 41 | INE476A16Y H7 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 42 | INE476A16Y Z9 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 43 | INE476A16Z M4 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 44 | INE476A16Z N2 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 45 | INE476A16Z S1 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 46 | INE476A16Z X1 | Canara Bank |
| CRISIL Up to 91-Day CD Index | 47 | INE01GA162 28 | DBS Bank India Ltd. |
| CRISIL Up to 91-Day CD Index | 48 | INE01GA162 36 | DBS Bank India Ltd. |
| CRISIL Up to 91-Day CD Index | 49 | INE514E16C H3 | Export Import Bank Of India |
| CRISIL Up to 91-Day CD Index | 50 | INE171A16L Q2 | Federal Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|---------------|----------------------|
| CRISIL Up to 91-Day CD Index | 51 | INE171A16L S8 | Federal Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 52 | INE171A16L T6 | Federal Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 53 | INE171A16M P2 | Federal Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 54 | INE171A16M Q0 | Federal Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 55 | INE040A16E N1 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 56 | INE040A16E P6 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 57 | INE040A16E R2 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 58 | INE040A16E U6 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 59 | INE040A16F U3 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 60 | INE040A16F V1 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 61 | INE040A16F Z2 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 62 | INE040A16G B1 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 63 | INE040A16G C9 | HDFC Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 64 | INE090AD61 21 | ICICI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 65 | INE090AD61 39 | ICICI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 66 | INE090AD61 47 | ICICI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 67 | INE090AD62 20 | ICICI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 68 | INE008A16V 59 | IDBI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 69 | INE008A16 W74 | IDBI Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 70 | INE092T16W C7 | IDFC First Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 71 | INE092T16W D5 | IDFC First Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 72 | INE092T16W E3 | IDFC First Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|--------------------------|
| CRISIL Up to 91-Day CD Index | 73 | INE092T16W M6 | IDFC First Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 74 | INE092T16X R3 | IDFC First Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 75 | INE092T16X V5 | IDFC First Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 76 | INE562A16M R8 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 77 | INE562A16M T4 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 78 | INE562A16N O3 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 79 | INE562A16N S4 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 80 | INE562A16N T2 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 81 | INE562A16N U0 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 82 | INE562A16N Z9 | Indian Bank |
| CRISIL Up to 91-Day CD Index | 83 | INE095A16V 46 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 84 | INE095A16V 61 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 85 | INE095A16V 79 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 86 | INE095A16V 87 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 87 | INE095A16 W03 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 88 | INE095A16 W11 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 89 | INE095A16 W29 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 90 | INE095A16 W37 | IndusInd Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 91 | INE237A160 X1 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 92 | INE237A162 W9 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 93 | INE237A162 X7 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 94 | INE237A163 W7 | Kotak Mahindra Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|--|
| CRISIL Up to 91-Day CD Index | 95 | INE237A165 W2 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 96 | INE237A166 W0 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 97 | INE237A166 Y6 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 98 | INE237A167 W8 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 99 | INE237A168 W6 | Kotak Mahindra Bank Ltd. |
| CRISIL Up to 91-Day CD Index | 100 | INE261F167 44 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 101 | INE261F168 19 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 102 | INE261F168 27 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 103 | INE261F168 35 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 104 | INE261F168 43 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 105 | INE261F168 50 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 106 | INE261F168 68 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CD Index | 107 | INE160A16O M8 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 108 | INE160A16O P1 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 109 | INE160A16P E2 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 110 | INE160A16P K9 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 111 | INE160A16Q O9 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 112 | INE160A16Q P6 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 113 | INE160A16Q Q4 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 114 | INE160A16Q X0 | Punjab National Bank |
| CRISIL Up to 91-Day CD Index | 115 | INE556F16A R4 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CD Index | 116 | INE692A16G X3 | Union Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|---------------------------------|
| CRISIL Up to 91-Day CD Index | 117 | INE692A16G Y1 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 118 | INE692A16G Z8 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 119 | INE692A16H F8 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 120 | INE692A16H R3 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 121 | INE692A16H Z6 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 122 | INE692A16IB 5 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 123 | INE692A16IE 9 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 124 | INE692A16I G4 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 125 | INE692A16I H2 | Union Bank Of India |
| CRISIL Up to 91-Day CD Index | 126 | INE692A16I Q3 | Union Bank Of India |
| CRISIL 1 Month CP Index | 1 | INE880J1401 1 | Jsw Infrastructure Ltd. |
| CRISIL 1 Month CP Index | 2 | INE128M14A E1 | L&T Metro Rail (Hyderabad) Ltd. |
| CRISIL 1 Month CP Index | 3 | INE725H14C F7 | Tata Projects Ltd. |
| CRISIL 1 Month CP Index | 4 | INE755K14F A2 | Dalmia Cement (Bharat) Ltd. |
| CRISIL 1 Month CP Index | 5 | INE823G14A N0 | J. K. Cement Ltd. |
| CRISIL 1 Month CP Index | 6 | INE481G14F B1 | Ultratech Cement Ltd. |
| CRISIL 1 Month CP Index | 7 | INE850D14TI 0 | Godrej Agrovet Ltd. |
| CRISIL 1 Month CP Index | 8 | INE102D14A M8 | Godrej Consumer Products Ltd. |
| CRISIL 1 Month CP Index | 9 | INE091A14E G3 | Nirma Ltd. |
| CRISIL 1 Month CP Index | 10 | INE02KN144 16 | Godrej Finance Ltd. |
| CRISIL 1 Month CP Index | 11 | INE530B14C V1 | IIFL Finance Ltd. |
| CRISIL 1 Month CP Index | 12 | INE511C14X W3 | Poonawalla Fincorp Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------|---------|------------------|--|
| CRISIL 1 Month CP Index | 13 | INE212K14A P3 | Sbicap Securities Ltd. |
| CRISIL 1 Month CP Index | 14 | INE891D14Z N1 | Redington (India) Ltd. |
| CRISIL 2 Month CP Index | 1 | INE481G14F D7 | Ultratech Cement Ltd. |
| CRISIL 2 Month CP Index | 2 | INE929O14C Z9 | Reliance Retail Ventures Ltd. |
| CRISIL 2 Month CP Index | 3 | INE102D14A O4 | Godrej Consumer Products Ltd. |
| CRISIL 2 Month CP Index | 4 | INE233A14Y 30 | Godrej Industries Ltd. |
| CRISIL 2 Month CP Index | 5 | INE192A147 47 | Tata Consumer Products Ltd. |
| CRISIL 2 Month CP Index | 6 | INE248U14Q U2 | 360 One Prime Ltd. |
| CRISIL 2 Month CP Index | 7 | INE498L14D F1 | L&T Finance Ltd. |
| CRISIL 2 Month CP Index | 8 | INE212K14A K4 | Sbicap Securities Ltd. |
| CRISIL 2 Month CP Index | 9 | INE831R14E P7 | Aditya Birla Housing Finance Ltd. |
| CRISIL 2 Month CP Index | 10 | INE516Y14G X9 | Piramal Capital & Housing Finance Ltd. |
| CRISIL 2 Month CP Index | 11 | INE033L14N A6 | Tata Capital Housing Finance Ltd. |
| CRISIL 2 Month CP Index | 12 | INE891D14Z O9 | Redington (India) Ltd. |
| CRISIL 2 Month CP Index | 13 | INE389H14K T6 | KEC International Ltd. |
| CRISIL 2 Month CP Index | 14 | INE870H14U J5 | Network 18 Media & Invst. Ltd. |
| CRISIL 3 Month CP Index | 1 | INE233A14Z 21 | Godrej Industries Ltd. |
| CRISIL 3 Month CP Index | 2 | INE763G14 WU7 | ICICI Securities Ltd. |
| CRISIL 3 Month CP Index | 3 | INE498L14D G9 | L&T Finance Ltd. |
| CRISIL 3 Month CP Index | 4 | INE261F14M W1 | National Bank for Agriculture & Rural Development |
| CRISIL 3 Month CP Index | 5 | INE376G140 24 | Biocon Ltd. |
| CRISIL 3 Month CP Index | 6 | INE071G14G L7 | ICICI Home Finance Co. Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------|---------|------------------|---|
| CRISIL 3 Month CP Index | 7 | INE572E14J Q2 | PNB Housing Finance Ltd. |
| CRISIL 3 Month CP Index | 8 | INE667F14G P5 | Sundaram Home Finance Ltd. |
| CRISIL 3 Month CP Index | 9 | INE191H144 96 | PVR Inox Ltd. |
| CRISIL 3 Month CP Index | 10 | INE423A14 WI6 | Adani Enterprises Ltd. |
| CRISIL 3 Month CP Index | 11 | INE124N141 07 | SK Finance Ltd. |
| CRISIL 6 Month CP Index | 1 | INE508G14H E1 | Time Technoplast Ltd. |
| CRISIL 6 Month CP Index | 2 | INE563J14C O0 | Astec Lifesciences Ltd. |
| CRISIL 6 Month CP Index | 3 | INE704114JQ 2 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL 6 Month CP Index | 4 | INE413U142 99 | IIFL Samasta Finance Ltd. |
| CRISIL 6 Month CP Index | 5 | INE472H145 08 | Standard Chartered Securities (India) Ltd. |
| CRISIL 6 Month CP Index | 6 | INE477L14F T1 | IIFL Home Finance Ltd. |
| CRISIL 6 Month CP Index | 7 | INE423A14 WP1 | Adani Enterprises Ltd. |
| CRISIL 6 Month CP Index | 8 | INE0FDU140 48 | Brookfield India Real Estate Trust REIT |
| CRISIL 1 Year CP Index | 1 | INE508G14H B7 | Time Technoplast Ltd. |
| CRISIL 1 Year CP Index | 2 | INE725H14C Q4 | Tata Projects Ltd. |
| CRISIL 1 Year CP Index | 3 | INE02KN144 08 | Godrej Finance Ltd. |
| CRISIL 1 Year CP Index | 4 | INE09OL14G I1 | Birla Group Holdings Pvt. Ltd. |
| CRISIL 1 Year CP Index | 5 | INE514E14S O0 | Export Import Bank Of India |
| CRISIL 1 Year CP Index | 6 | INE539K14B V5 | HDFC Credila Financial Services Ltd. |
| CRISIL 1 Year CP Index | 7 | INE377Y14B A5 | Bajaj Housing Finance Ltd. |
| CRISIL 1 Year CP Index | 8 | INE115A14FI 3 | LIC Housing Finance Ltd. |
| CRISIL 1 Year CP Index | 9 | INE516Y14H O6 | Piramal Capital & Housing Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|--|
| CRISIL 1 Year CP Index | 10 | INE0KXY14030 | Highways Infrastructure Trust |
| CRISIL Up to 91-Day CP Index | 1 | INE248U14QR8 | 360 One Prime Ltd. |
| CRISIL Up to 91-Day CP Index | 2 | INE248U14QU2 | 360 One Prime Ltd. |
| CRISIL Up to 91-Day CP Index | 3 | INE466L14DI2 | 360 One Wam Ltd. |
| CRISIL Up to 91-Day CP Index | 4 | INE742F14RC1 | Adani Ports & Special Economic Zone Ltd. |
| CRISIL Up to 91-Day CP Index | 5 | INE860H142M9 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 6 | INE860H142T4 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 7 | INE860H143M7 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 8 | INE860H143N5 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 9 | INE860H144M5 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 10 | INE860H144Q6 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 11 | INE860H144T0 | Aditya Birla Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 12 | INE831R14EL6 | Aditya Birla Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 13 | INE831R14EO0 | Aditya Birla Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 14 | INE831R14EP7 | Aditya Birla Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 15 | INE865C14MW6 | Aditya Birla Money Ltd. |
| CRISIL Up to 91-Day CP Index | 16 | INE702C14CK7 | APL Apollo Tubes Ltd. |
| CRISIL Up to 91-Day CP Index | 17 | INE438A14JR2 | Apollo Tyres Ltd. |
| CRISIL Up to 91-Day CP Index | 18 | INE110O14CE1 | Axis Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 19 | INE110O14EN8 | Axis Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 20 | INE110O14EP3 | Axis Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 21 | INE296A14XM6 | Bajaj Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|--|
| CRISIL Up to 91-Day CP Index | 22 | INE296A14XN4 | Bajaj Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 23 | INE296A14XX3 | Bajaj Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 24 | INE296A14ZF5 | Bajaj Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 25 | INE296A14ZN9 | Bajaj Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 26 | INE01C314AW9 | Bajaj Financial Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 27 | INE01C314AY5 | Bajaj Financial Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 28 | INE01C314BA3 | Bajaj Financial Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 29 | INE01C314BB1 | Bajaj Financial Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 30 | INE377Y14AV3 | Bajaj Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 31 | INE377Y14AZ4 | Bajaj Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 32 | INE704114IZ5 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 33 | INE704114JF5 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 34 | INE704114JP4 | Barclays Investments & Loans (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 35 | INE397D14498 | Bharti Airtel Ltd. |
| CRISIL Up to 91-Day CP Index | 36 | INE403D14528 | Bharti Telecom Ltd. |
| CRISIL Up to 91-Day CP Index | 37 | INE376G14024 | Biocon Ltd. |
| CRISIL Up to 91-Day CP Index | 38 | INE09OL14EY3 | Birla Group Holdings Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 39 | INE0FDU14022 | Brookfield India Real Estate Trust REIT |
| CRISIL Up to 91-Day CP Index | 40 | INE477A14DL6 | CanFin Homes Ltd. |
| CRISIL Up to 91-Day CP Index | 41 | INE477A14DN2 | CanFin Homes Ltd. |
| CRISIL Up to 91-Day CP Index | 42 | INE482A14DK8 | Ceat Ltd. |
| CRISIL Up to 91-Day CP Index | 43 | INE486A14FF4 | Cesc Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|---|
| CRISIL Up to 91-Day CP Index | 44 | INE121A14WZ0 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL Up to 91-Day CP Index | 45 | INE514E14RM6 | Export Import Bank Of India |
| CRISIL Up to 91-Day CP Index | 46 | INE514E14SK8 | Export Import Bank Of India |
| CRISIL Up to 91-Day CP Index | 47 | INE514E14SM4 | Export Import Bank Of India |
| CRISIL Up to 91-Day CP Index | 48 | INE289B14JF2 | Gic Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 49 | INE982D14BC2 | Godrej & Boyce Manufacturing Co. Ltd. |
| CRISIL Up to 91-Day CP Index | 50 | INE850D14SV5 | Godrej Agrovet Ltd. |
| CRISIL Up to 91-Day CP Index | 51 | INE850D14TE9 | Godrej Agrovet Ltd. |
| CRISIL Up to 91-Day CP Index | 52 | INE850D14TH2 | Godrej Agrovet Ltd. |
| CRISIL Up to 91-Day CP Index | 53 | INE850D14TI0 | Godrej Agrovet Ltd. |
| CRISIL Up to 91-Day CP Index | 54 | INE102D14AM8 | Godrej Consumer Products Ltd. |
| CRISIL Up to 91-Day CP Index | 55 | INE102D14AN6 | Godrej Consumer Products Ltd. |
| CRISIL Up to 91-Day CP Index | 56 | INE102D14AO4 | Godrej Consumer Products Ltd. |
| CRISIL Up to 91-Day CP Index | 57 | INE02KN14416 | Godrej Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 58 | INE02JD14401 | Godrej Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 59 | INE02JD14435 | Godrej Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 60 | INE233A14X72 | Godrej Industries Ltd. |
| CRISIL Up to 91-Day CP Index | 61 | INE233A14Y30 | Godrej Industries Ltd. |
| CRISIL Up to 91-Day CP Index | 62 | INE233A14Z21 | Godrej Industries Ltd. |
| CRISIL Up to 91-Day CP Index | 63 | INE484J14WD0 | Godrej Properties Ltd. |
| CRISIL Up to 91-Day CP Index | 64 | INE484J14WH1 | Godrej Properties Ltd. |
| CRISIL Up to 91-Day CP Index | 65 | INE047A14AC2 | Grasim Industries Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|--|
| CRISIL Up to 91-Day CP Index | 66 | INE700G14MH7 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 67 | INE700G14MI5 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 68 | INE700G14MN5 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 69 | INE700G14MQ8 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 70 | INE700G14MU0 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 71 | INE700G14MY2 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 72 | INE700G14MZ9 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 73 | INE700G14ND4 | Hdfc Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 74 | INE071G14GL7 | ICICI Home Finance Co. Ltd. |
| CRISIL Up to 91-Day CP Index | 75 | INE763G14TE7 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 76 | INE763G14UC9 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 77 | INE763G14UG0 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 78 | INE763G14VB9 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 79 | INE763G14WE1 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 80 | INE763G14WF8 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 81 | INE763G14WL6 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 82 | INE763G14WN2 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 83 | INE763G14WU7 | ICICI Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 84 | INE849D14HT4 | ICICI Securities Primary Dealership Ltd. |
| CRISIL Up to 91-Day CP Index | 85 | INE02FN14358 | IGH Holdings Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 86 | INE02FN14366 | IGH Holdings Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 87 | INE530B14CI8 | IIFL Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|--|
| CRISIL Up to 91-Day CP Index | 88 | INE530B14C O6 | IIFL Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 89 | INE530B14C U3 | IIFL Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 90 | INE530B14C V1 | IIFL Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 91 | INE053F142 37 | Indian Railway Finance Corporation Ltd. |
| CRISIL Up to 91-Day CP Index | 92 | INE879F14J C8 | Infina Finance Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 93 | INE879F14K D4 | Infina Finance Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 94 | INE121E143 34 | JSW Energy Ltd. |
| CRISIL Up to 91-Day CP Index | 95 | INE0BY0143 34 | Jubilant Ingrevia Ltd. |
| CRISIL Up to 91-Day CP Index | 96 | INE0BY0143 42 | Jubilant Ingrevia Ltd. |
| CRISIL Up to 91-Day CP Index | 97 | INE0BY0143 59 | Jubilant Ingrevia Ltd. |
| CRISIL Up to 91-Day CP Index | 98 | INE824H14O M9 | Julius Baer Capital (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 99 | INE824H14Q O0 | Julius Baer Capital (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 100 | INE824H14Q W3 | Julius Baer Capital (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 101 | INE824H14Q Z6 | Julius Baer Capital (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 102 | INE0DZE141 49 | Kisetsu Saison Finance (India) Pvt. Ltd. |
| CRISIL Up to 91-Day CP Index | 103 | INE028E14O D3 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 104 | INE028E14O N2 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 105 | INE028E14O O0 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 106 | INE028E14P M1 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 107 | INE028E14P Q2 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 108 | INE028E14P X8 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 109 | INE028E14P Y6 | Kotak Securities Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|---|
| CRISIL Up to 91-Day CP Index | 110 | INE028E14Q D8 | Kotak Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 111 | INE498L14B K5 | L&T Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 112 | INE498L14B D0 | L&T Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 113 | INE498L14D A2 | L&T Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 114 | INE498L14D F1 | L&T Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 115 | INE498L14D G9 | L&T Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 116 | INE128M14A B7 | L&T Metro Rail (Hyderabad) Ltd. |
| CRISIL Up to 91-Day CP Index | 117 | INE128M14A D3 | L&T Metro Rail (Hyderabad) Ltd. |
| CRISIL Up to 91-Day CP Index | 118 | INE018A14L H9 | Larsen & Toubro Ltd. |
| CRISIL Up to 91-Day CP Index | 119 | INE115A14E V9 | LIC Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 120 | INE115A14E X5 | LIC Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 121 | INE115A14E Y3 | LIC Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 122 | INE774D14S D5 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 123 | INE774D14S F0 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 124 | INE774D14S T1 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 125 | INE774D14S V7 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 126 | INE774D14S W5 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 127 | INE634S140 13 | Mankind Pharma Ltd. |
| CRISIL Up to 91-Day CP Index | 128 | INE338I14G Z6 | Motilal Oswal Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 129 | INE338I14H F6 | Motilal Oswal Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 130 | INE338I14IT 5 | Motilal Oswal Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 131 | INE338I14IV 1 | Motilal Oswal Financial Services Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|---|
| CRISIL Up to 91-Day CP Index | 132 | INE338114IY5 | Motilal Oswal Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 133 | INE338114JE5 | Motilal Oswal Financial Services Ltd. |
| CRISIL Up to 91-Day CP Index | 134 | INE414G14TC1 | Muthoot Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 135 | INE261F14MK6 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 136 | INE261F14ML4 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 137 | INE261F14MN0 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 138 | INE261F14MO8 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 139 | INE261F14MP5 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 140 | INE261F14MQ3 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 141 | INE261F14MS9 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 142 | INE261F14MW1 | National Bank for Agriculture & Rural Development |
| CRISIL Up to 91-Day CP Index | 143 | INE870H14UC0 | Network 18 Media & Invst. Ltd. |
| CRISIL Up to 91-Day CP Index | 144 | INE870H14UH9 | Network 18 Media & Invst. Ltd. |
| CRISIL Up to 91-Day CP Index | 145 | INE870H14UI7 | Network 18 Media & Invst. Ltd. |
| CRISIL Up to 91-Day CP Index | 146 | INE870H14UJ5 | Network 18 Media & Invst. Ltd. |
| CRISIL Up to 91-Day CP Index | 147 | INE091A14EG3 | Nirma Ltd. |
| CRISIL Up to 91-Day CP Index | 148 | INE05C614485 | Nlc Tamil Nadu Power Ltd. |
| CRISIL Up to 91-Day CP Index | 149 | INE733E14BR5 | NTPC |
| CRISIL Up to 91-Day CP Index | 150 | INE733E14BS3 | NTPC |
| CRISIL Up to 91-Day CP Index | 151 | INE116F14I90 | Panatone Finvest Ltd. |
| CRISIL Up to 91-Day CP Index | 152 | INE417C14819 | Pilani Investment & Industries Corporation Ltd. |
| CRISIL Up to 91-Day CP Index | 153 | INE516Y14HE7 | Piramal Capital & Housing Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|--------------|--|
| CRISIL Up to 91-Day CP Index | 154 | INE516Y14HF4 | Piramal Capital & Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 155 | INE516Y14HR9 | Piramal Capital & Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 156 | INE140A145B4 | Piramal Enterprises Ltd. |
| CRISIL Up to 91-Day CP Index | 157 | INE140A145D0 | Piramal Enterprises Ltd. |
| CRISIL Up to 91-Day CP Index | 158 | INE572E14JP4 | PNB Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 159 | INE572E14JQ2 | PNB Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 160 | INE511C14XS1 | Poonawalla Fincorp Ltd. |
| CRISIL Up to 91-Day CP Index | 161 | INE511C14XU7 | Poonawalla Fincorp Ltd. |
| CRISIL Up to 91-Day CP Index | 162 | INE511C14XW3 | Poonawalla Fincorp Ltd. |
| CRISIL Up to 91-Day CP Index | 163 | INE511C14XX1 | Poonawalla Fincorp Ltd. |
| CRISIL Up to 91-Day CP Index | 164 | INE891D14ZN1 | Redington (India) Ltd. |
| CRISIL Up to 91-Day CP Index | 165 | INE891D14ZO9 | Redington (India) Ltd. |
| CRISIL Up to 91-Day CP Index | 166 | INE002A14KY0 | Reliance Industries Ltd. |
| CRISIL Up to 91-Day CP Index | 167 | INE110L14SQ7 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 168 | INE110L14SR5 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 169 | INE110L14SS3 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 170 | INE110L14SU9 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 171 | INE110L14SX3 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 172 | INE110L14SY1 | Reliance Jio Infocomm Ltd. |
| CRISIL Up to 91-Day CP Index | 173 | INE929O14CT2 | Reliance Retail Ventures Ltd. |
| CRISIL Up to 91-Day CP Index | 174 | INE929O14CV8 | Reliance Retail Ventures Ltd. |
| CRISIL Up to 91-Day CP Index | 175 | INE929O14CX4 | Reliance Retail Ventures Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|---|
| CRISIL Up to 91-Day CP Index | 176 | INE929O14C Y2 | Reliance Retail Ventures Ltd. |
| CRISIL Up to 91-Day CP Index | 177 | INE929O14C Z9 | Reliance Retail Ventures Ltd. |
| CRISIL Up to 91-Day CP Index | 178 | INE212K14A H0 | Sbicap Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 179 | INE212K14A J6 | Sbicap Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 180 | INE212K14A K4 | Sbicap Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 181 | INE212K14A N8 | Sbicap Securities Ltd. |
| CRISIL Up to 91-Day CP Index | 182 | INE460M147 01 | SEIL Energy India Ltd. |
| CRISIL Up to 91-Day CP Index | 183 | INE432R142 87 | Shriram Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 184 | INE941D146 26 | Sikka Ports & Terminals Ltd. |
| CRISIL Up to 91-Day CP Index | 185 | INE556F14K G1 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CP Index | 186 | INE556F14K R8 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CP Index | 187 | INE556F14K S6 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CP Index | 188 | INE556F14K V0 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CP Index | 189 | INE556F14K W8 | Small Industries Development Bank Of India |
| CRISIL Up to 91-Day CP Index | 190 | INE403G14S C6 | Standard Chartered Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 191 | INE403G14T C4 | Standard Chartered Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 192 | INE660A14Y H1 | Sundaram Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 193 | INE033L14M Y8 | Tata Capital Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 194 | INE033L14N A6 | Tata Capital Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 195 | INE033L14N O7 | Tata Capital Housing Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 196 | INE976I14PF 6 | Tata Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 197 | INE976I14P G4 | Tata Capital Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------|---------|------------------|-----------------------------------|
| CRISIL Up to 91-Day CP Index | 198 | INE976I14P H2 | Tata Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 199 | INE976I14PJ 8 | Tata Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 200 | INE976I14P M2 | Tata Capital Ltd. |
| CRISIL Up to 91-Day CP Index | 201 | INE151A141 23 | Tata Communications Ltd. |
| CRISIL Up to 91-Day CP Index | 202 | INE192A147 47 | Tata Consumer Products Ltd. |
| CRISIL Up to 91-Day CP Index | 203 | INE582L14H X6 | Tata Housing Development Co. Ltd. |
| CRISIL Up to 91-Day CP Index | 204 | INE477S14C U1 | Tata Motors Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 205 | INE477S14C W7 | Tata Motors Finance Ltd. |
| CRISIL Up to 91-Day CP Index | 206 | INE725H14C F7 | Tata Projects Ltd. |
| CRISIL Up to 91-Day CP Index | 207 | INE371K14C R9 | Tata Realty & Infrastructure Ltd. |
| CRISIL Up to 91-Day CP Index | 208 | INE081A14F H9 | Tata Steel Ltd. |
| CRISIL Up to 91-Day CP Index | 209 | INE729N14I H0 | TVS Credit Services Ltd. |
| CRISIL Up to 91-Day CP Index | 210 | INE481G14E Z3 | Ultratech Cement Ltd. |
| CRISIL Up to 91-Day CP Index | 211 | INE481G14F B1 | Ultratech Cement Ltd. |
| CRISIL Up to 91-Day CP Index | 212 | INE481G14F D7 | Ultratech Cement Ltd. |
| CRISIL Up to 91-Day CP Index | 213 | INE628A14H Y8 | UPL Ltd. |
| CRISIL 10 Year SDL Index | 1 | IN10202406 29 | Andhra Pradesh |
| CRISIL 10 Year SDL Index | 2 | IN12202401 48 | Assam |
| CRISIL 10 Year SDL Index | 3 | IN16202400 60 | Haryana |
| CRISIL 10 Year SDL Index | 4 | IN17202401 19 | Himachal Pradesh |
| CRISIL 10 Year SDL Index | 5 | IN19202400 67 | Karnataka |
| CRISIL 10 Year SDL Index | 6 | IN22202401 87 | Maharashtra |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL 10 Year SDL Index | 7 | IN2620240027 | Nagaland |
| CRISIL 10 Year SDL Index | 8 | IN2820240249 | Punjab |
| CRISIL 10 Year SDL Index | 9 | IN2920240412 | Rajasthan |
| CRISIL 10 Year SDL Index | 10 | IN3120240509 | Tamil Nadu |
| CRISIL 10 Year SDL Index | 11 | IN3320230284 | Uttar Pradesh |
| CRISIL 10 Year SDL Index | 12 | IN3620230075 | Uttarakhand |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 1 | INE721A07RH9 | Shriram Finance Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 2 | INE414G07JI3 | Muthoot Finance Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 3 | INE121A07QP7 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 4 | INE484J08048 | Godrej Properties Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 5 | INE233A08113 | Godrej Industries Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 6 | INE420C07049 | Paisalo Digital Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 7 | INE539K07270 | HDFC Credila Financial Services Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 8 | INE403D08231 | Bharti Telecom Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 9 | INE849A08082 | Trent Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 10 | INE725H08212 | Tata Projects Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 11 | INE248U07FO2 | 360 One Prime Ltd. |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 12 | INE530B07419 | IIFL Finance Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 1 | INE658F08094 | Kerala Infrastructure Investment Fund Board |
| CRISIL AA and AA+ Long Term Bond Index | 2 | INE084A08193 | Bank of India |
| CRISIL AA and AA+ Long Term Bond Index | 3 | INE457A08175 | Bank of Maharashtra |
| CRISIL AA and AA+ Long Term Bond Index | 4 | INE121A08PP7 | Cholamandalam Investment & Finance Co. Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL AA and AA+ Long Term Bond Index | 5 | INE562A08107 | Indian Bank |
| CRISIL AA and AA+ Long Term Bond Index | 6 | INE403D08215 | Bharti Telecom Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 7 | INE607M08105 | Tata Power Renewable Energy Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 8 | INE338I07172 | Motilal Oswal Financial Services Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 9 | INE721A08DH7 | Shriram Finance Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 10 | INE03W107298 | Arka Fincap Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 11 | INE171A08057 | Federal Bank Ltd. |
| CRISIL AA and AA+ Long Term Bond Index | 12 | INE812V08052 | THDC India Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 1 | INE721A07RY4 | Shriram Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 2 | INE121A07RZ4 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 3 | INE403D08199 | Bharti Telecom Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 4 | INE414G07JJ1 | Muthoot Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 5 | INE146O08266 | Hinduja Leyland Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 6 | INE658F08227 | Kerala Infrastructure Investment Fund Board |
| CRISIL AA and AA+ Medium Term Bond Index | 7 | INE233A08154 | Godrej Industries Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 8 | INE572E07175 | PNB Housing Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 9 | INE950O07461 | Mahindra Rural Housing Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 10 | INE519Q08160 | AU Small Finance Bank Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 11 | INE02JD07041 | Godrej Housing Finance Ltd. |
| CRISIL AA and AA+ Medium Term Bond Index | 12 | INE081A08330 | Tata Steel Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 1 | INE403D08181 | Bharti Telecom Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 2 | INE721A07RH9 | Shriram Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|--|
| CRISIL AA and AA+ Short Term Bond Index | 3 | INE414G07JI 3 | Muthoot Finance Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 4 | INE121A07Q P7 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 5 | INE233A080 97 | Godrej Industries Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 6 | INE420C070 49 | Paisalo Digital Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 7 | INE140A077 40 | Piramal Enterprises Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 8 | INE539K072 70 | HDFC Credila Financial Services Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 9 | INE248U07F O2 | 360 One Prime Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 10 | INE523H07B U1 | JM Financial Products Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 11 | INE725H082 12 | Tata Projects Ltd. |
| CRISIL AA and AA+ Short Term Bond Index | 12 | INE572E071 91 | PNB Housing Finance Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 1 | INE403D081 81 | Bharti Telecom Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 2 | INE721A07R U2 | Shriram Finance Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3 | INE140A077 57 | Piramal Enterprises Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 4 | INE233A080 97 | Godrej Industries Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 5 | INE121A07P M6 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 6 | INE414G07H T4 | Muthoot Finance Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 7 | INE523H07B U1 | JM Financial Products Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 8 | INE477A073 57 | CanFin Homes Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 9 | INE957N077 81 | Hero Fincorp Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 10 | INE248U07E V0 | 360 One Prime Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 11 | INE539K081 46 | HDFC Credila Financial Services Ltd. |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 12 | INE092T08B Y2 | IDFC First Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|------------------|---|
| CRISIL AA Long Term Bond Index | 1 | INE658F080 94 | Kerala Infrastructure Investment Fund Board |
| CRISIL AA Long Term Bond Index | 2 | INE03W1072 98 | Arka Fincap Ltd. |
| CRISIL AA Long Term Bond Index | 3 | INE812V080 52 | THDC India Ltd. |
| CRISIL AA Long Term Bond Index | 4 | INE201P082 17 | G. R. Infraprojects Ltd. |
| CRISIL AA Long Term Bond Index | 5 | INE818F072 94 | Kerala Financial Corporation |
| CRISIL AA Long Term Bond Index | 6 | INE248U07F M6 | 360 One Prime Ltd. |
| CRISIL AA Long Term Bond Index | 7 | INE539K082 03 | HDFC Credila Financial Services Ltd. |
| CRISIL AA Long Term Bond Index | 8 | INE140A077 73 | Piramal Enterprises Ltd. |
| CRISIL AA- Long Term Bond Index | 1 | INE413U080 93 | IIFL Samasta Finance Ltd. |
| CRISIL AA- Long Term Bond Index | 2 | INE549K085 09 | Muthoot Fincorp Ltd. |
| CRISIL AA Medium Term Bond Index | 1 | INE658F082 27 | Kerala Infrastructure Investment Fund Board |
| CRISIL AA Medium Term Bond Index | 2 | INE812V070 21 | THDC India Ltd. |
| CRISIL AA Medium Term Bond Index | 3 | INE248U07F E3 | 360 One Prime Ltd. |
| CRISIL AA Medium Term Bond Index | 4 | INE519Q081 60 | AU Small Finance Bank Ltd. |
| CRISIL AA Medium Term Bond Index | 5 | INE03W1072 23 | Arka Fincap Ltd. |
| CRISIL AA Medium Term Bond Index | 6 | INE530B080 94 | IIFL Finance Ltd. |
| CRISIL AA Medium Term Bond Index | 7 | INE539K071 22 | HDFC Credila Financial Services Ltd. |
| CRISIL AA Medium Term Bond Index | 8 | INE477L081 47 | IIFL Home Finance Ltd. |
| CRISIL AA Medium Term Bond Index | 9 | INE651J0768 9 | JM Financial Credit Solutions Ltd. |
| CRISIL AA Medium Term Bond Index | 10 | INE818F071 53 | Kerala Financial Corporation |
| CRISIL AA- Medium Term Bond Index | 1 | INE148I07TY 9 | Sammaan Capital Ltd. |
| CRISIL AA- Medium Term Bond Index | 2 | INE391V071 09 | Shrem Infra Invest Pvt. Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|------------------|--|
| CRISIL AA- Medium Term Bond Index | 3 | INE549K083 84 | Muthoot Fincorp Ltd. |
| CRISIL AA- Medium Term Bond Index | 4 | INE413U073 01 | IIFL Samasta Finance Ltd. |
| CRISIL AA- Medium Term Bond Index | 5 | INE348L080 82 | MAS Financial Services Ltd. |
| CRISIL AA- Medium Term Bond Index | 6 | INE741K075 79 | Creditaccess Grameen Ltd. |
| CRISIL AA- Medium Term Bond Index | 7 | INE140R080 72 | Chaitanya India Fin Credit Pvt. Ltd. |
| CRISIL AA- Medium Term Bond Index | 8 | INE00MX080 60 | Svatantra Microfin Pvt. Ltd. |
| CRISIL AA- Medium Term Bond Index | 9 | INE01AI0701 7 | Indostar Home Finance Pvt. Ltd. |
| CRISIL AA Short Term Bond Index | 1 | INE523H07B U1 | JM Financial Products Ltd. |
| CRISIL AA Short Term Bond Index | 2 | INE539K072 70 | HDFC Credila Financial Services Ltd. |
| CRISIL AA Short Term Bond Index | 3 | INE725H082 12 | Tata Projects Ltd. |
| CRISIL AA Short Term Bond Index | 4 | INE420C070 49 | Paisalo Digital Ltd. |
| CRISIL AA Short Term Bond Index | 5 | INE140A077 40 | Piramal Enterprises Ltd. |
| CRISIL AA Short Term Bond Index | 6 | INE530B074 19 | IIFL Finance Ltd. |
| CRISIL AA Short Term Bond Index | 7 | INE248U07F O2 | 360 One Prime Ltd. |
| CRISIL AA Short Term Bond Index | 8 | INE651J0787 9 | JM Financial Credit Solutions Ltd. |
| CRISIL AA Short Term Bond Index | 9 | INE163N081 31 | ONGC Petro Additions Ltd. |
| CRISIL AA Short Term Bond Index | 10 | INE604O071 75 | DMI Finance Pvt. Ltd. |
| CRISIL AA Short Term Bond Index | 11 | INE091A072 16 | Nirma Ltd. |
| CRISIL AA Short Term Bond Index | 12 | INE641O080 35 | Piramal Capital & Housing Finance Ltd. |
| CRISIL AA- Short Term Bond Index | 1 | INE896L079 83 | Indostar Capital Finance Ltd. |
| CRISIL AA- Short Term Bond Index | 2 | INE244L072 42 | Indiabulls Commercial Credit Ltd. |
| CRISIL AA- Short Term Bond Index | 3 | INE391V071 58 | Shrem Infra Invest Pvt. Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|------------------|--|
| CRISIL AA- Short Term Bond Index | 4 | INE741K075 95 | Creditaccess Grameen Ltd. |
| CRISIL AA- Short Term Bond Index | 5 | INE413U073 35 | IIFL Samasta Finance Ltd. |
| CRISIL AA- Short Term Bond Index | 6 | INE549K083 35 | Muthoot Fincorp Ltd. |
| CRISIL AA- Short Term Bond Index | 7 | INE00MX080 45 | Svatantra Microfin Pvt. Ltd. |
| CRISIL AA- Short Term Bond Index | 8 | INE516Q074 65 | Asirvad Micro Finance Ltd. |
| CRISIL AA- Short Term Bond Index | 9 | INE087P074 51 | Avanse Financial Services Ltd. |
| CRISIL AA- Short Term Bond Index | 10 | INE443L081 56 | Belstar Microfinance Ltd. |
| CRISIL AA- Short Term Bond Index | 11 | INE523L077 51 | Nuvama Wealth & Investment Ltd. |
| CRISIL AA- Short Term Bond Index | 12 | INE608A080 17 | Punjab & Sind Bank |
| CRISIL AA+ Long Term Bond Index | 1 | INE084A081 93 | Bank of India |
| CRISIL AA+ Long Term Bond Index | 2 | INE457A081 75 | Bank of Maharashtra |
| CRISIL AA+ Long Term Bond Index | 3 | INE121A08P P7 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA+ Long Term Bond Index | 4 | INE562A081 07 | Indian Bank |
| CRISIL AA+ Long Term Bond Index | 5 | INE403D082 15 | Bharti Telecom Ltd. |
| CRISIL AA+ Long Term Bond Index | 6 | INE721A08D H7 | Shriram Finance Ltd. |
| CRISIL AA+ Long Term Bond Index | 7 | INE171A080 57 | Federal Bank Ltd. |
| CRISIL AA+ Long Term Bond Index | 8 | INE401Y080 33 | Hinduja Housing Finance Ltd. |
| CRISIL AA+ Long Term Bond Index | 9 | INE007N080 23 | Fedbank Financial Services Ltd. |
| CRISIL AA+ Long Term Bond Index | 10 | INE957N081 10 | Hero Fincorp Ltd. |
| CRISIL AA+ Long Term Bond Index | 11 | INE414G07F V4 | Muthoot Finance Ltd. |
| CRISIL AA+ Long Term Bond Index | 12 | INE081A082 23 | Tata Steel Ltd. |
| CRISIL AA+ Medium Term Bond Index | 1 | INE721A07R Y4 | Shriram Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|------------------|---|
| CRISIL AA+ Medium Term Bond Index | 2 | INE121A07R Z4 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA+ Medium Term Bond Index | 3 | INE403D081 99 | Bharti Telecom Ltd. |
| CRISIL AA+ Medium Term Bond Index | 4 | INE414G07JJ 1 | Muthoot Finance Ltd. |
| CRISIL AA+ Medium Term Bond Index | 5 | INE146O082 66 | Hinduja Leyland Finance Ltd. |
| CRISIL AA+ Medium Term Bond Index | 6 | INE233A081 54 | Godrej Industries Ltd. |
| CRISIL AA+ Medium Term Bond Index | 7 | INE572E071 75 | PNB Housing Finance Ltd. |
| CRISIL AA+ Medium Term Bond Index | 8 | INE950O074 61 | Mahindra Rural Housing Finance Ltd. |
| CRISIL AA+ Medium Term Bond Index | 9 | INE081A083 30 | Tata Steel Ltd. |
| CRISIL AA+ Medium Term Bond Index | 10 | INE484J0807 1 | Godrej Properties Ltd. |
| CRISIL AA+ Medium Term Bond Index | 11 | INE017A075 59 | The Great Eastern Shipping Co. Ltd. |
| CRISIL AA+ Medium Term Bond Index | 12 | INE477A073 99 | CanFin Homes Ltd. |
| CRISIL AA+ Short Term Bond Index | 1 | INE403D081 81 | Bharti Telecom Ltd. |
| CRISIL AA+ Short Term Bond Index | 2 | INE721A07R H9 | Shriram Finance Ltd. |
| CRISIL AA+ Short Term Bond Index | 3 | INE414G07JI 3 | Muthoot Finance Ltd. |
| CRISIL AA+ Short Term Bond Index | 4 | INE121A07Q P7 | Cholamandalam Investment & Finance Co. Ltd. |
| CRISIL AA+ Short Term Bond Index | 5 | INE233A080 97 | Godrej Industries Ltd. |
| CRISIL AA+ Short Term Bond Index | 6 | INE484J0804 8 | Godrej Properties Ltd. |
| CRISIL AA+ Short Term Bond Index | 7 | INE572E071 91 | PNB Housing Finance Ltd. |
| CRISIL AA+ Short Term Bond Index | 8 | INE849A080 82 | Trent Ltd. |
| CRISIL AA+ Short Term Bond Index | 9 | INE477A073 57 | CanFin Homes Ltd. |
| CRISIL AA+ Short Term Bond Index | 10 | INE957N077 81 | Hero Fincorp Ltd. |
| CRISIL AA+ Short Term Bond Index | 11 | INE092T08B Y2 | IDFC First Bank Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL AA+ Short Term Bond Index | 12 | INE950O07362 | Mahindra Rural Housing Finance Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 1 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 2 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 3 | INE556F08KI9 | Small Industries Development Bank Of India |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 4 | INE134E08LP1 | Power Finance Corporation Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 5 | INE115A07QS3 | LIC Housing Finance Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 6 | INE306N07NO7 | Tata Capital Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 7 | INE296A07TF2 | Bajaj Finance Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 8 | INE756I07EO2 | HDB Financial Services Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 9 | INE774D07VG6 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 10 | INE053F08304 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 11 | INE040A08708 | HDFC Bank Ltd. |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 12 | INE916DA7RX0 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA Long Term Bond Index | 1 | INE020B08FJ3 | Rural Electrification Corporation Ltd. |
| CRISIL AAA Long Term Bond Index | 2 | INE134E08ND3 | Power Finance Corporation Ltd. |
| CRISIL AAA Long Term Bond Index | 3 | INE040A08666 | HDFC Bank Ltd. |
| CRISIL AAA Long Term Bond Index | 4 | INE115A07QV7 | LIC Housing Finance Ltd. |
| CRISIL AAA Long Term Bond Index | 5 | INE062A08470 | State Bank of India |
| CRISIL AAA Long Term Bond Index | 6 | INE053F08437 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA Long Term Bond Index | 7 | INE296A07SY5 | Bajaj Finance Ltd. |
| CRISIL AAA Long Term Bond Index | 8 | INE752E08767 | Power Grid Corporation of India Ltd. |
| CRISIL AAA Long Term Bond Index | 9 | INE756I08256 | HDB Financial Services Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|--------------|---|
| CRISIL AAA Long Term Bond Index | 10 | INE028A08356 | Bank of Baroda |
| CRISIL AAA Long Term Bond Index | 11 | INE306N08490 | Tata Capital Ltd. |
| CRISIL AAA Long Term Bond Index | 12 | INE261F08BX4 | National Bank for Agriculture & Rural Development |
| CRISIL AAA Medium Term Bond Index | 1 | INE261F08EK5 | National Bank for Agriculture & Rural Development |
| CRISIL AAA Medium Term Bond Index | 2 | INE556F08KS8 | Small Industries Development Bank Of India |
| CRISIL AAA Medium Term Bond Index | 3 | INE115A07QU9 | LIC Housing Finance Ltd. |
| CRISIL AAA Medium Term Bond Index | 4 | INE296A07TD7 | Bajaj Finance Ltd. |
| CRISIL AAA Medium Term Bond Index | 5 | INE306N07LO1 | Tata Capital Ltd. |
| CRISIL AAA Medium Term Bond Index | 6 | INE134E08LX5 | Power Finance Corporation Ltd. |
| CRISIL AAA Medium Term Bond Index | 7 | INE040A08955 | HDFC Bank Ltd. |
| CRISIL AAA Medium Term Bond Index | 8 | INE860H07JA2 | Aditya Birla Finance Ltd. |
| CRISIL AAA Medium Term Bond Index | 9 | INE020B08EH0 | Rural Electrification Corporation Ltd. |
| CRISIL AAA Medium Term Bond Index | 10 | INE033L07IK9 | Tata Capital Housing Finance Ltd. |
| CRISIL AAA Medium Term Bond Index | 11 | INE053F08411 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA Medium Term Bond Index | 12 | INE861G08027 | Food Corporation of India |
| CRISIL AAA Short Term Bond Index | 1 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL AAA Short Term Bond Index | 2 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA Short Term Bond Index | 3 | INE556F08KI9 | Small Industries Development Bank Of India |
| CRISIL AAA Short Term Bond Index | 4 | INE134E08LD7 | Power Finance Corporation Ltd. |
| CRISIL AAA Short Term Bond Index | 5 | INE040A08922 | HDFC Bank Ltd. |
| CRISIL AAA Short Term Bond Index | 6 | INE296A07SF4 | Bajaj Finance Ltd. |
| CRISIL AAA Short Term Bond Index | 7 | INE115A07QS3 | LIC Housing Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL AAA Short Term Bond Index | 8 | INE756I07ES3 | HDB Financial Services Ltd. |
| CRISIL AAA Short Term Bond Index | 9 | INE306N07NO7 | Tata Capital Ltd. |
| CRISIL AAA Short Term Bond Index | 10 | INE774D07VG6 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL AAA Short Term Bond Index | 11 | INE557F08FY4 | National Housing Bank |
| CRISIL AAA Short Term Bond Index | 12 | INE916DA7RX0 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 1 | INE040A08922 | HDFC Bank Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 2 | INE261F08DK7 | National Bank for Agriculture & Rural Development |
| CRISIL AAA up to 1 Year Short Term Bond Index | 3 | INE134E08LD7 | Power Finance Corporation Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 4 | INE296A07SF4 | Bajaj Finance Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 5 | INE115A07PU1 | LIC Housing Finance Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 6 | INE556F08KE8 | Small Industries Development Bank Of India |
| CRISIL AAA up to 1 Year Short Term Bond Index | 7 | INE756I07EG8 | HDB Financial Services Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 8 | INE020B08DH2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 9 | INE916DA7SA6 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 10 | INE018A08BJ8 | Larsen & Toubro Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 11 | INE660A07RO5 | Sundaram Finance Ltd. |
| CRISIL AAA up to 1 Year Short Term Bond Index | 12 | INE774D07VA9 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL Medium To Long Term Banking Debt Index | 1 | INE062A08462 | State Bank of India |
| CRISIL Medium To Long Term Banking Debt Index | 2 | INE040A08666 | HDFC Bank Ltd. |
| CRISIL Medium To Long Term Banking Debt Index | 3 | INE028A08364 | Bank of Baroda |
| CRISIL Medium To Long Term Banking Debt Index | 4 | INE160A08258 | Punjab National Bank |
| CRISIL Medium To Long Term Banking Debt Index | 5 | INE476A08241 | Canara Bank |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL Medium To Long Term Banking Debt Index | 6 | INE457A08175 | Bank of Maharashtra |
| CRISIL Medium To Long Term Banking Debt Index | 7 | INE084A08193 | Bank of India |
| CRISIL Medium To Long Term Banking Debt Index | 8 | INE692A08227 | Union Bank Of India |
| CRISIL Medium To Long Term Banking Debt Index | 9 | INE562A08107 | Indian Bank |
| CRISIL Medium To Long Term Banking Debt Index | 10 | INE238A08500 | Axis Bank Ltd. |
| CRISIL Medium To Long Term Banking Debt Index | 11 | INE090A08UE8 | ICICI Bank Ltd. |
| CRISIL Medium To Long Term Banking Debt Index | 12 | INE092T08FA3 | IDFC First Bank Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 1 | INE261F08EK5 | National Bank for Agriculture & Rural Development |
| CRISIL Medium To Long Term PSU Debt Index | 2 | INE556F08KS8 | Small Industries Development Bank Of India |
| CRISIL Medium To Long Term PSU Debt Index | 3 | INE020B08FJ3 | Rural Electrification Corporation Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 4 | INE134E08ND3 | Power Finance Corporation Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 5 | INE658F08094 | Kerala Infrastructure Investment Fund Board |
| CRISIL Medium To Long Term PSU Debt Index | 6 | INE053F08437 | Indian Railway Finance Corporation Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 7 | INE752E08767 | Power Grid Corporation of India Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 8 | INE153A08170 | Mahanagar Telephone Nigam Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 9 | INE861G08076 | Food Corporation of India |
| CRISIL Medium To Long Term PSU Debt Index | 10 | INE818F07294 | Kerala Financial Corporation |
| CRISIL Medium To Long Term PSU Debt Index | 11 | INE787H08139 | India Infrastructure Finance Co. Ltd. |
| CRISIL Medium To Long Term PSU Debt Index | 12 | INE514E08GB4 | Export Import Bank Of India |
| CRISIL Short Term Banking Debt Index | 1 | INE238A08468 | Axis Bank Ltd. |
| CRISIL Short Term Banking Debt Index | 2 | INE028A08224 | Bank of Baroda |
| CRISIL Short Term Banking Debt Index | 3 | INE084A08169 | Bank of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL Short Term Banking Debt Index | 4 | INE457A08134 | Bank of Maharashtra |
| CRISIL Short Term Banking Debt Index | 5 | INE476A08126 | Canara Bank |
| CRISIL Short Term Banking Debt Index | 6 | INE040A08856 | HDFC Bank Ltd. |
| CRISIL Short Term Banking Debt Index | 7 | INE090A08SP8 | ICICI Bank Ltd. |
| CRISIL Short Term Banking Debt Index | 8 | INE092T08584 | IDFC First Bank Ltd. |
| CRISIL Short Term Banking Debt Index | 9 | INE562A08065 | Indian Bank |
| CRISIL Short Term Banking Debt Index | 10 | INE160A08217 | Punjab National Bank |
| CRISIL Short Term Banking Debt Index | 11 | INE062A08249 | State Bank of India |
| CRISIL Short Term Banking Debt Index | 12 | INE692A08227 | Union Bank Of India |
| CRISIL Short Term PSU Debt Index | 1 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL Short Term PSU Debt Index | 2 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL Short Term PSU Debt Index | 3 | INE556F08KI9 | Small Industries Development Bank Of India |
| CRISIL Short Term PSU Debt Index | 4 | INE134E08LD7 | Power Finance Corporation Ltd. |
| CRISIL Short Term PSU Debt Index | 5 | INE557F08FY4 | National Housing Bank |
| CRISIL Short Term PSU Debt Index | 6 | INE053F08304 | Indian Railway Finance Corporation Ltd. |
| CRISIL Short Term PSU Debt Index | 7 | INE514E08FY8 | Export Import Bank Of India |
| CRISIL Short Term PSU Debt Index | 8 | INE752E070F7 | Power Grid Corporation of India Ltd. |
| CRISIL Short Term PSU Debt Index | 9 | INE733E08247 | NTPC |
| CRISIL Short Term PSU Debt Index | 10 | INE572E07191 | PNB Housing Finance Ltd. |
| CRISIL Short Term PSU Debt Index | 11 | INE787H08154 | India Infrastructure Finance Co. Ltd. |
| CRISIL Short Term PSU Debt Index | 12 | INE242A08486 | Indian Oil Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 1 | INE202E08086 | Indian Renewable Energy Development Agency Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|---|
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 2 | INE752E07L Z1 | Power Grid Corporation of India Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 3 | INE134E08K T5 | Power Finance Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 4 | INE733E081 63 | NTPC |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 5 | INE848E07A A3 | National Hydroelectric Power Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 6 | INE557F08F N7 | National Housing Bank |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 7 | INE261F08D Q4 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 8 | INE020B089 63 | Rural Electrification Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 9 | INE556F08JZ 5 | Small Industries Development Bank Of India |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 10 | INE242A084 86 | Indian Oil Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 11 | INE031A088 48 | Housing & Urban Development Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 12 | INE094A081 27 | Hindustan Petroleum Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 13 | INE514E08F Y8 | Export Import Bank Of India |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 14 | INE178A080 29 | Chennai Petroleum Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 15 | INE029A080 65 | Bharat Petroleum Corporation Ltd. |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 16 | IN34201500 28 | WEST BENGAL |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 17 | IN31201501 04 | Tamil Nadu |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 18 | IN45202000 77 | Telangana |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 19 | IN29202002 83 | Rajasthan |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 20 | IN28201500 75 | Punjab |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 21 | IN33201502 50 | Uttar Pradesh |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 22 | IN36201500 34 | Uttarakhand |
| CRISIL IBX 50:50 PSU + SDL Index - October 2025 | 23 | IN10201500 34 | Andhra Pradesh |

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

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| 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 |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 35 | IN1620140195 | Haryana |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| 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 |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2025 | 57 | IN2920190435 | Rajasthan |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 1 | INE029A08073 | Bharat Petroleum Corporation Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 2 | INE556F08KC2 | Small Industries Development Bank Of India |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 3 | INE020B08EL2 | Rural Electrification Corporation Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 4 | INE134E08LZ0 | Power Finance Corporation Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 5 | INE733E08247 | NTPC |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 6 | INE261F08DW2 | National Bank for Agriculture & Rural Development |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 7 | INE103A08043 | Mangalore Refinery & Petrochemicals Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 8 | INE053F08239 | Indian Railway Finance Corporation Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 9 | INE031A08855 | Housing & Urban Development Corporation Ltd. |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 10 | INE514E08FB6 | Export Import Bank Of India |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 11 | IN1920180198 | Karnataka |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 12 | IN2120150080 | Madhya Pradesh |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 13 | IN2220150170 | Maharashtra |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 14 | IN1620150137 | Haryana |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 15 | IN1520150096 | Gujarat |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 16 | IN2920150223 | Rajasthan |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 17 | IN1020150117 | Andhra Pradesh |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 18 | IN3120150211 | Tamil Nadu |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 19 | IN3320150359 | Uttar Pradesh |
| CRISIL-IBX 60:40 SDL Plus AAA PSU Index - April 2026 | 20 | IN3420150085 | WEST BENGAL |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 1 | INE020B08AH8 | Rural Electrification Corporation Ltd. |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 2 | INE752E07JO9 | Power Grid Corporation of India Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 3 | INE752E070C4 | 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 |
| CRISIL IBX 60:40 SDL + AAA PSU Index - April 2027 | 24 | IN3120161424 | Tamil Nadu |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| 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 |
| CRISIL Long Term Debt Solution Index | 10 | IN002024Z248 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|---------------|---|
| CRISIL Select AAA Corporate Bond Fund Index | 1 | INE860H08D V9 | Aditya Birla Finance Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 2 | INE296A088 05 | Bajaj Finance Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 3 | INE029A080 73 | Bharat Petroleum Corporation Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 4 | INE514E08F G5 | Export Import Bank Of India |
| CRISIL Select AAA Corporate Bond Fund Index | 5 | INE071G074 47 | ICICI Home Finance Co. Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 6 | INE936D071 74 | Jamnagar Utilities & Power Pvt. Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 7 | INE101A080 88 | Mahindra & Mahindra Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 8 | INE261F08E A6 | National Bank for Agriculture & Rural Development |
| CRISIL Select AAA Corporate Bond Fund Index | 9 | INE733E07K F5 | NTPC |
| CRISIL Select AAA Corporate Bond Fund Index | 10 | INE134E08IL 6 | Power Finance Corporation Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 11 | INE020B08E P3 | Rural Electrification Corporation Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 12 | INE556F08KJ 7 | Small Industries Development Bank Of India |
| CRISIL Select AAA Corporate Bond Fund Index | 13 | INE033L07IC 6 | Tata Capital Housing Finance Ltd. |
| CRISIL Select AAA Corporate Bond Fund Index | 14 | IN00202100 12 | Central Government |
| CRISIL Select AAA Corporate Bond Fund Index | 15 | IN002024X3 34 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 1 | IN00201701 74 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 2 | IN00202200 37 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 3 | IN00201700 26 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 4 | IN00200700 69 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 5 | IN00202300 10 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 6 | IN00200700 36 | Central Government |
| CRISIL IBX 50:50 Gilt Plus SDL Index - April 2028 | 7 | IN34201702 16 | WEST BENGAL |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 12 | IN1920230381 | Karnataka |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|---------------|----------------------|
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 13 | IN2220220221 | Maharashtra |
| CRISIL-IBX 50:50 SDL Plus Gilt Index - April 2033 | 14 | IN22202200330 | 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 |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2027 | 4 | IN3720160057 | Jharkhand |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - June 2028 | 8 | IN2920170148 | Rajasthan |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2028 | 13 | IN2020180013 | Kerala |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 50:50 Gilt Plus SDL Index - September 2027 | 9 | IN2920170015 | Rajasthan |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| 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 | INE261F08C13 | National Bank for Agriculture & Rural Development |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 3 | INE557F08FH9 | National Housing Bank |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 4 | INE134E08KP3 | Power Finance Corporation Ltd. |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 5 | INE752E08643 | Power Grid Corporation of India Ltd. |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 6 | INE020B08930 | Rural Electrification Corporation Ltd. |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 7 | INE556F08JX0 | Small Industries Development Bank Of India |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 8 | IN1520150013 | Gujarat |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 9 | IN1920140119 | Karnataka |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 10 | IN2120200273 | Madhya Pradesh |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 11 | IN2920210019 | Rajasthan |
| CRISIL IBX 70:30 CPSE Plus SDL Index - April 2025 | 12 | IN3120150021 | Tamil Nadu |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - November 2026 | 2 | IN0020230119 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| 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 |
| CRISIL-IBX 90:10 SDL Plus Gilt Index - September 2027 | 8 | IN2220170103 | Maharashtra |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| 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 |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|------------------------------------|---------|--------------|----------------------|
| CRISIL-IBX Gilt Index - April 2032 | 3 | IN0020210244 | Central Government |
| CRISIL-IBX Gilt Index - April 2032 | 4 | IN0020240076 | Central Government |
| CRISIL IBX Gilt Index - April 2033 | 1 | IN0020070077 | Central Government |
| CRISIL IBX Gilt Index - April 2033 | 2 | IN0020220151 | Central Government |
| CRISIL IBX Gilt Index - April 2033 | 3 | IN0020220060 | Central Government |
| CRISIL IBX Gilt Index - April 2033 | 4 | IN0020020106 | Central Government |
| CRISIL IBX Gilt Index - April 2033 | 5 | IN0020070044 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 1 | IN0020220037 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 2 | IN0020060078 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 3 | IN0020170026 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 4 | IN002024X284 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 5 | IN002024X292 | Central Government |
| CRISIL-IBX Gilt Index - June 2027 | 6 | IN002024X276 | Central Government |
| CRISIL IBX Gilt Index - June 2036 | 1 | IN0020220029 | Central Government |
| 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 |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-----------------------------------|---------|------------------|----------------------|
| CRISIL-IBX SDL Index - June 2034 | 6 | IN28202300 67 | Punjab |
| CRISIL-IBX SDL Index - June 2034 | 7 | IN29201900 96 | Rajasthan |
| CRISIL-IBX SDL Index - June 2034 | 8 | IN31202304 50 | Tamil Nadu |
| CRISIL-IBX SDL Index - June 2034 | 9 | IN33202300 37 | Uttar Pradesh |
| CRISIL-IBX SDL Index - April 2033 | 1 | IN12202200 58 | Assam |
| CRISIL-IBX SDL Index - April 2033 | 2 | IN13202201 31 | Bihar |
| CRISIL-IBX SDL Index - April 2033 | 3 | IN15202201 13 | Gujarat |
| CRISIL-IBX SDL Index - April 2033 | 4 | IN16202200 88 | Haryana |
| CRISIL-IBX SDL Index - April 2033 | 5 | IN19202302 58 | Karnataka |
| CRISIL-IBX SDL Index - April 2033 | 6 | IN20201700 89 | Kerala |
| CRISIL-IBX SDL Index - April 2033 | 7 | IN21202200 65 | Madhya Pradesh |
| CRISIL-IBX SDL Index - April 2033 | 8 | IN22202101 23 | Maharashtra |
| CRISIL-IBX SDL Index - April 2033 | 9 | IN29202200 91 | Rajasthan |
| CRISIL-IBX SDL Index - April 2033 | 10 | IN31202201 88 | Tamil Nadu |
| CRISIL-IBX SDL Index - April 2033 | 11 | IN33202200 38 | Uttar Pradesh |
| CRISIL-IBX SDL Index - April 2033 | 12 | IN34202200 45 | WEST BENGAL |
| CRISIL-IBX SDL Index - June 2027 | 1 | IN10201604 21 | Andhra Pradesh |
| CRISIL-IBX SDL Index - June 2027 | 2 | IN13201601 39 | Bihar |
| CRISIL-IBX SDL Index - June 2027 | 3 | IN15201700 45 | Gujarat |
| CRISIL-IBX SDL Index - June 2027 | 4 | IN16201602 43 | Haryana |
| CRISIL-IBX SDL Index - June 2027 | 5 | IN19201600 67 | Karnataka |
| CRISIL-IBX SDL Index - June 2027 | 6 | IN20201601 22 | Kerala |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|----------------------------------|---------|--------------|----------------------|
| CRISIL-IBX SDL Index - June 2027 | 7 | IN2120160105 | Madhya Pradesh |
| CRISIL-IBX SDL Index - June 2027 | 8 | IN2220170020 | Maharashtra |
| CRISIL-IBX SDL Index - June 2027 | 9 | IN2920210431 | Rajasthan |
| CRISIL-IBX SDL Index - June 2027 | 10 | IN3120170045 | Tamil Nadu |
| CRISIL-IBX SDL Index - June 2027 | 11 | IN3320170043 | Uttar Pradesh |
| CRISIL-IBX SDL Index - June 2027 | 12 | IN3420160175 | WEST BENGAL |
| CRISIL-IBX SDL Index - June 2032 | 1 | IN2220220254 | Maharashtra |
| CRISIL-IBX SDL Index - June 2032 | 2 | IN3420220011 | WEST BENGAL |
| CRISIL-IBX SDL Index - June 2032 | 3 | IN3420220029 | WEST BENGAL |
| CRISIL-IBX SDL Index - June 2032 | 4 | IN3320210146 | Uttar Pradesh |
| CRISIL-IBX SDL Index - June 2032 | 5 | IN3320210237 | Uttar Pradesh |
| CRISIL-IBX SDL Index - June 2032 | 6 | IN3320210062 | Uttar Pradesh |
| CRISIL-IBX SDL Index - June 2032 | 7 | IN3320210229 | Uttar Pradesh |
| CRISIL-IBX SDL Index - June 2032 | 8 | IN3120210478 | Tamil Nadu |
| CRISIL-IBX SDL Index - June 2032 | 9 | IN3120210262 | Tamil Nadu |
| CRISIL-IBX SDL Index - June 2032 | 10 | IN3120220030 | Tamil Nadu |
| 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 |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|----------------------------------|---------|--------------|----------------------|
| 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 |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---------------------------------------|---------|------------------|----------------------|
| CRISIL IBX SDL Index - May 2027 | 9 | IN29201700 15 | Rajasthan |
| CRISIL IBX SDL Index - May 2027 | 10 | IN31201700 37 | Tamil Nadu |
| CRISIL IBX SDL Index - May 2027 | 11 | IN33201700 43 | Uttar Pradesh |
| CRISIL IBX SDL Index - May 2027 | 12 | IN34201601 83 | WEST BENGAL |
| CRISIL IBX SDL Index - September 2027 | 1 | IN10201802 13 | Andhra Pradesh |
| CRISIL IBX SDL Index - September 2027 | 2 | IN13202100 25 | Bihar |
| CRISIL IBX SDL Index - September 2027 | 3 | IN15201700 45 | Gujarat |
| CRISIL IBX SDL Index - September 2027 | 4 | IN16201700 51 | Haryana |
| CRISIL IBX SDL Index - September 2027 | 5 | IN20201700 63 | Kerala |
| CRISIL IBX SDL Index - September 2027 | 6 | IN21201700 39 | Madhya Pradesh |
| CRISIL IBX SDL Index - September 2027 | 7 | IN22201700 61 | Maharashtra |
| CRISIL IBX SDL Index - September 2027 | 8 | IN28201700 99 | Punjab |
| CRISIL IBX SDL Index - September 2027 | 9 | IN29201700 15 | Rajasthan |
| CRISIL IBX SDL Index - September 2027 | 10 | IN31201700 78 | Tamil Nadu |
| CRISIL IBX SDL Index - September 2027 | 11 | IN45201900 96 | Telangana |
| CRISIL IBX SDL Index - September 2027 | 12 | IN33201700 43 | Uttar Pradesh |
| CRISIL IBX SDL Index - September 2027 | 13 | IN34201700 42 | WEST BENGAL |
| CRISIL 10 Year Gilt Index | 1 | IN00202401 26 | Central Government |
| CRISIL Composite Gilt Index | 1 | IN00202401 34 | Central Government |
| CRISIL Composite Gilt Index | 2 | IN00202400 35 | Central Government |
| CRISIL Composite Gilt Index | 3 | IN00202400 27 | Central Government |
| CRISIL Composite Gilt Index | 4 | IN00202400 50 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|--------------|----------------------|
| CRISIL Composite Gilt Index | 5 | IN0020230010 | Central Government |
| CRISIL Composite Gilt Index | 6 | IN0020230101 | Central Government |
| CRISIL Composite Gilt Index | 7 | IN0020240019 | Central Government |
| CRISIL Composite Gilt Index | 8 | IN0020240126 | Central Government |
| CRISIL Composite Gilt Index | 9 | IN0020230085 | Central Government |
| CRISIL Long Term Gilt Index | 1 | IN0020240134 | Central Government |
| CRISIL Long Term Gilt Index | 2 | IN0020240035 | Central Government |
| CRISIL Long Term Gilt Index | 3 | IN0020240027 | Central Government |
| CRISIL Long Term Gilt Index | 4 | IN0020240118 | Central Government |
| CRISIL Long Term Gilt Index | 5 | IN0020230077 | Central Government |
| CRISIL Long Term Gilt Index | 6 | IN0020230051 | Central Government |
| CRISIL Long Term Gilt Index | 7 | IN0020220102 | Central Government |
| CRISIL Long Term Gilt Index | 8 | IN0020220029 | Central Government |
| CRISIL Medium Term Gilt Index | 1 | IN0020240126 | Central Government |
| CRISIL Medium Term Gilt Index | 2 | IN0020240019 | Central Government |
| CRISIL Medium Term Gilt Index | 3 | IN0020230085 | Central Government |
| CRISIL Medium Term Gilt Index | 4 | IN0020230135 | Central Government |
| CRISIL Medium Term Gilt Index | 5 | IN0020240076 | Central Government |
| CRISIL Medium Term Gilt Index | 6 | IN0020230036 | Central Government |
| CRISIL Medium Term Gilt Index | 7 | IN0020220151 | Central Government |
| CRISIL Medium Term Gilt Index | 8 | IN0020210244 | Central Government |
| CRISIL Short Term Gilt Index | 1 | IN0020240050 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|--------------|----------------------|
| CRISIL Short Term Gilt Index | 2 | IN0020230010 | Central Government |
| CRISIL Short Term Gilt Index | 3 | IN0020220037 | Central Government |
| CRISIL Short Term Gilt Index | 4 | IN0020230101 | Central Government |
| CRISIL Short Term Gilt Index | 5 | IN0020220011 | Central Government |
| CRISIL Short Term Gilt Index | 6 | IN0020210186 | Central Government |
| CRISIL Short Term Gilt Index | 7 | IN0020210012 | Central Government |
| CRISIL Short Term Gilt Index | 8 | IN0020200112 | Central Government |
| CRISIL Dynamic Gilt Index | 1 | IN0020240126 | Central Government |
| CRISIL Dynamic Gilt Index | 2 | IN0020240019 | Central Government |
| CRISIL Dynamic Gilt Index | 3 | IN0020240134 | Central Government |
| CRISIL Dynamic Gilt Index | 4 | IN0020240035 | Central Government |
| CRISIL Dynamic Gilt Index | 5 | IN0020240050 | Central Government |
| CRISIL Dynamic Gilt Index | 6 | IN0020230085 | Central Government |
| CRISIL Dynamic Gilt Index | 7 | IN0020240027 | Central Government |
| CRISIL Dynamic Gilt Index | 8 | IN0020240118 | Central Government |
| CRISIL Dynamic Gilt Index | 9 | IN0020230135 | Central Government |
| CRISIL Dynamic Gilt Index | 10 | IN0020240076 | Central Government |
| CRISIL Dynamic Gilt Index | 11 | IN0020230010 | Central Government |
| CRISIL Dynamic Gilt Index | 12 | IN0020220037 | Central Government |
| CRISIL Broad Based Gilt Index | 1 | IN0020010081 | Central Government |
| CRISIL Broad Based Gilt Index | 2 | IN0020020106 | Central Government |
| CRISIL Broad Based Gilt Index | 3 | IN0020020247 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|------------------|----------------------|
| CRISIL Broad Based Gilt Index | 4 | IN00200300 22 | Central Government |
| CRISIL Broad Based Gilt Index | 5 | IN00200300 71 | Central Government |
| CRISIL Broad Based Gilt Index | 6 | IN00200400 39 | Central Government |
| CRISIL Broad Based Gilt Index | 7 | IN00200500 12 | Central Government |
| CRISIL Broad Based Gilt Index | 8 | IN00200600 45 | Central Government |
| CRISIL Broad Based Gilt Index | 9 | IN00200600 78 | Central Government |
| CRISIL Broad Based Gilt Index | 10 | IN00200600 86 | Central Government |
| CRISIL Broad Based Gilt Index | 11 | IN00200700 36 | Central Government |
| CRISIL Broad Based Gilt Index | 12 | IN00200700 44 | Central Government |
| CRISIL Broad Based Gilt Index | 13 | IN00200700 69 | Central Government |
| CRISIL Broad Based Gilt Index | 14 | IN00200800 50 | Central Government |
| CRISIL Broad Based Gilt Index | 15 | IN00201000 31 | Central Government |
| CRISIL Broad Based Gilt Index | 16 | IN00201100 55 | Central Government |
| CRISIL Broad Based Gilt Index | 17 | IN00201100 63 | Central Government |
| CRISIL Broad Based Gilt Index | 18 | IN00201200 39 | Central Government |
| CRISIL Broad Based Gilt Index | 19 | IN00201200 47 | Central Government |
| CRISIL Broad Based Gilt Index | 20 | IN00201200 62 | Central Government |
| CRISIL Broad Based Gilt Index | 21 | IN00201300 53 | Central Government |
| CRISIL Broad Based Gilt Index | 22 | IN00201300 79 | Central Government |
| CRISIL Broad Based Gilt Index | 23 | IN00201400 11 | Central Government |
| CRISIL Broad Based Gilt Index | 24 | IN00201400 52 | Central Government |
| CRISIL Broad Based Gilt Index | 25 | IN00201400 60 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|--------------|----------------------|
| CRISIL Broad Based Gilt Index | 26 | IN0020140078 | Central Government |
| CRISIL Broad Based Gilt Index | 27 | IN0020150028 | Central Government |
| CRISIL Broad Based Gilt Index | 28 | IN0020150036 | Central Government |
| CRISIL Broad Based Gilt Index | 29 | IN0020150044 | Central Government |
| CRISIL Broad Based Gilt Index | 30 | IN0020150051 | Central Government |
| CRISIL Broad Based Gilt Index | 31 | IN0020150069 | Central Government |
| CRISIL Broad Based Gilt Index | 32 | IN0020150077 | Central Government |
| CRISIL Broad Based Gilt Index | 33 | IN0020150093 | Central Government |
| CRISIL Broad Based Gilt Index | 34 | IN0020160019 | Central Government |
| CRISIL Broad Based Gilt Index | 35 | IN0020160035 | Central Government |
| CRISIL Broad Based Gilt Index | 36 | IN0020160068 | Central Government |
| CRISIL Broad Based Gilt Index | 37 | IN0020160092 | Central Government |
| CRISIL Broad Based Gilt Index | 38 | IN0020160100 | Central Government |
| CRISIL Broad Based Gilt Index | 39 | IN0020160118 | Central Government |
| CRISIL Broad Based Gilt Index | 40 | IN0020170026 | Central Government |
| CRISIL Broad Based Gilt Index | 41 | IN0020170042 | Central Government |
| CRISIL Broad Based Gilt Index | 42 | IN0020170174 | Central Government |
| CRISIL Broad Based Gilt Index | 43 | IN0020180454 | Central Government |
| CRISIL Broad Based Gilt Index | 44 | IN0020190016 | Central Government |
| CRISIL Broad Based Gilt Index | 45 | IN0020190024 | Central Government |
| CRISIL Broad Based Gilt Index | 46 | IN0020190032 | Central Government |
| CRISIL Broad Based Gilt Index | 47 | IN0020190040 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|------------------|----------------------|
| CRISIL Broad Based Gilt Index | 48 | IN00201900 57 | Central Government |
| CRISIL Broad Based Gilt Index | 49 | IN00201900 65 | Central Government |
| CRISIL Broad Based Gilt Index | 50 | IN00201903 62 | Central Government |
| CRISIL Broad Based Gilt Index | 51 | IN00202000 39 | Central Government |
| CRISIL Broad Based Gilt Index | 52 | IN00202000 54 | Central Government |
| CRISIL Broad Based Gilt Index | 53 | IN00202000 70 | Central Government |
| CRISIL Broad Based Gilt Index | 54 | IN00202000 96 | Central Government |
| CRISIL Broad Based Gilt Index | 55 | IN00202001 12 | Central Government |
| CRISIL Broad Based Gilt Index | 56 | IN00202001 53 | Central Government |
| CRISIL Broad Based Gilt Index | 57 | IN00202001 87 | Central Government |
| CRISIL Broad Based Gilt Index | 58 | IN00202002 45 | Central Government |
| CRISIL Broad Based Gilt Index | 59 | IN00202002 52 | Central Government |
| CRISIL Broad Based Gilt Index | 60 | IN00202002 78 | Central Government |
| CRISIL Broad Based Gilt Index | 61 | IN00202002 94 | Central Government |
| CRISIL Broad Based Gilt Index | 62 | IN00202004 01 | Central Government |
| CRISIL Broad Based Gilt Index | 63 | IN00202100 12 | Central Government |
| CRISIL Broad Based Gilt Index | 64 | IN00202100 20 | Central Government |
| CRISIL Broad Based Gilt Index | 65 | IN00202100 95 | Central Government |
| CRISIL Broad Based Gilt Index | 66 | IN00202101 52 | Central Government |
| CRISIL Broad Based Gilt Index | 67 | IN00202101 86 | Central Government |
| CRISIL Broad Based Gilt Index | 68 | IN00202101 94 | Central Government |
| CRISIL Broad Based Gilt Index | 69 | IN00202102 02 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|-------------------------------|---------|--------------|----------------------|
| CRISIL Broad Based Gilt Index | 70 | IN0020210244 | Central Government |
| CRISIL Broad Based Gilt Index | 71 | IN0020220011 | Central Government |
| CRISIL Broad Based Gilt Index | 72 | IN0020220029 | Central Government |
| CRISIL Broad Based Gilt Index | 73 | IN0020220037 | Central Government |
| CRISIL Broad Based Gilt Index | 74 | IN0020220060 | Central Government |
| CRISIL Broad Based Gilt Index | 75 | IN0020220086 | Central Government |
| CRISIL Broad Based Gilt Index | 76 | IN0020220094 | Central Government |
| CRISIL Broad Based Gilt Index | 77 | IN0020220102 | Central Government |
| CRISIL Broad Based Gilt Index | 78 | IN0020220151 | Central Government |
| CRISIL Broad Based Gilt Index | 79 | IN0020230010 | Central Government |
| CRISIL Broad Based Gilt Index | 80 | IN0020230028 | Central Government |
| CRISIL Broad Based Gilt Index | 81 | IN0020230036 | Central Government |
| CRISIL Broad Based Gilt Index | 82 | IN0020230044 | Central Government |
| CRISIL Broad Based Gilt Index | 83 | IN0020230051 | Central Government |
| CRISIL Broad Based Gilt Index | 84 | IN0020230077 | Central Government |
| CRISIL Broad Based Gilt Index | 85 | IN0020230085 | Central Government |
| CRISIL Broad Based Gilt Index | 86 | IN0020230101 | Central Government |
| CRISIL Broad Based Gilt Index | 87 | IN0020230119 | Central Government |
| CRISIL Broad Based Gilt Index | 88 | IN0020230127 | Central Government |
| CRISIL Broad Based Gilt Index | 89 | IN0020230135 | Central Government |
| CRISIL Broad Based Gilt Index | 90 | IN0020240019 | Central Government |
| CRISIL Broad Based Gilt Index | 91 | IN0020240027 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|----------------------|
| CRISIL Broad Based Gilt Index | 92 | IN00202400 35 | Central Government |
| CRISIL Broad Based Gilt Index | 93 | IN00202400 43 | Central Government |
| CRISIL Broad Based Gilt Index | 94 | IN00202400 50 | Central Government |
| CRISIL Broad Based Gilt Index | 95 | IN00202400 76 | Central Government |
| CRISIL Broad Based Gilt Index | 96 | IN00202401 18 | Central Government |
| CRISIL Broad Based Gilt Index | 97 | IN00202401 26 | Central Government |
| CRISIL Broad Based Gilt Index | 98 | IN00202401 34 | Central Government |
| CRISIL Broad Based Gilt Index | 99 | IN00202401 42 | Central Government |
| CRISIL Broad Based Gilt Index | 100 | IN00202401 67 | Central Government |
| CRISIL Broad Based Gilt Index | 101 | IN00202401 83 | Central Government |
| CRISIL Broad Based Gilt Index | 102 | IN00202401 91 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 1 | IN00200500 12 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 2 | IN00200600 45 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 3 | IN00200800 50 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 4 | IN00201000 31 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 5 | IN00201100 63 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 6 | IN00201200 62 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 7 | IN00201300 79 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 8 | IN00201400 78 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 9 | IN00201500 44 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 10 | IN00201500 77 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 11 | IN00201600 68 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|----------------------|
| CRISIL Broad Based Long Term Gilt Index | 12 | IN0020160092 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 13 | IN0020190024 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 14 | IN0020190032 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 15 | IN0020190040 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 16 | IN0020190057 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 17 | IN0020200039 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 18 | IN0020200054 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 19 | IN0020200187 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 20 | IN0020200245 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 21 | IN0020200252 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 22 | IN0020200401 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 23 | IN0020210020 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 24 | IN0020210152 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 25 | IN0020210194 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 26 | IN0020210202 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 27 | IN0020220029 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 28 | IN0020220086 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 29 | IN0020220094 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 30 | IN0020220102 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 31 | IN0020230044 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 32 | IN0020230051 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 33 | IN0020230077 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|----------------------|
| CRISIL Broad Based Long Term Gilt Index | 34 | IN00202301 27 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 35 | IN00202400 27 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 36 | IN00202400 35 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 37 | IN00202401 18 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 38 | IN00202401 34 | Central Government |
| CRISIL Broad Based Long Term Gilt Index | 39 | IN00202401 42 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 1 | IN00200201 06 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 2 | IN00200400 39 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 3 | IN00200600 86 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 4 | IN00200700 44 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 5 | IN00201100 55 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 6 | IN00201300 53 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 7 | IN00201400 52 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 8 | IN00201500 28 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 9 | IN00201500 51 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 10 | IN00201600 19 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 11 | IN00201601 00 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 12 | IN00201700 42 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 13 | IN00201900 65 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 14 | IN00202000 70 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 15 | IN00202000 96 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 16 | IN00202001 53 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|----------------------|
| CRISIL Broad Based Medium Term Gilt Index | 17 | IN00202002 94 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 18 | IN00202100 95 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 19 | IN00202102 44 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 20 | IN00202200 60 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 21 | IN00202201 51 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 22 | IN00202300 36 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 23 | IN00202300 85 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 24 | IN00202301 35 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 25 | IN00202400 19 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 26 | IN00202400 76 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 27 | IN00202401 26 | Central Government |
| CRISIL Broad Based Medium Term Gilt Index | 28 | IN00202401 91 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 1 | IN00200100 81 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 2 | IN00200202 47 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 3 | IN00200300 22 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 4 | IN00200300 71 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 5 | IN00200600 78 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 6 | IN00200700 36 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 7 | IN00200700 69 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 8 | IN00201200 39 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 9 | IN00201200 47 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 10 | IN00201400 11 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|----------------------|
| CRISIL Broad Based Short Term Gilt Index | 11 | IN0020140060 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 12 | IN0020150036 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 13 | IN0020150069 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 14 | IN0020150093 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 15 | IN0020160035 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 16 | IN0020160118 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 17 | IN0020170026 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 18 | IN0020170174 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 19 | IN0020180454 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 20 | IN0020190016 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 21 | IN0020190362 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 22 | IN0020200112 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 23 | IN0020200278 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 24 | IN0020210012 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 25 | IN0020210186 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 26 | IN0020220011 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 27 | IN0020220037 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 28 | IN0020230010 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 29 | IN0020230028 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 30 | IN0020230101 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 31 | IN0020230119 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 32 | IN0020240043 | Central Government |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL Broad Based Short Term Gilt Index | 33 | IN0020240050 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 34 | IN0020240167 | Central Government |
| CRISIL Broad Based Short Term Gilt Index | 35 | IN0020240183 | Central Government |
| CD - 15 to 91 Days | 1 | INE160A16Q09 | Punjab National Bank |
| CD - 15 to 91 Days | 2 | INE028A16HB4 | Bank of Baroda |
| CD - 15 to 91 Days | 3 | INE692A16HR3 | Union Bank Of India |
| CD - 15 to 91 Days | 4 | INE040A16EU6 | HDFC Bank Ltd. |
| CD - 15 to 91 Days | 5 | INE476A16ZY9 | Canara Bank |
| CD - 15 to 91 Days | 6 | INE238AD6AC3 | Axis Bank Ltd. |
| CD - 15 to 91 Days | 7 | INE261F16850 | National Bank for Agriculture & Rural Development |
| CD - 15 to 91 Days | 8 | INE237A167W8 | Kotak Mahindra Bank Ltd. |
| CD - 15 to 91 Days | 9 | INE090AD6147 | ICICI Bank Ltd. |
| CD - 15 to 91 Days | 10 | INE160A16PE2 | Punjab National Bank |
| CD - 15 to 91 Days | 11 | INE028A16HM1 | Bank of Baroda |
| CD - 15 to 91 Days | 12 | INE692A16HZ6 | Union Bank Of India |
| CD - 15 to 91 Days | 13 | INE040A16GC9 | HDFC Bank Ltd. |
| CD - 15 to 91 Days | 14 | INE476A16ZN2 | Canara Bank |
| CD - 15 to 91 Days | 15 | INE238AD6744 | Axis Bank Ltd. |
| CD - 15 to 91 Days | 16 | INE261F16744 | National Bank for Agriculture & Rural Development |
| CD - 15 to 91 Days | 17 | INE237A168W6 | Kotak Mahindra Bank Ltd. |
| CD - 15 to 91 Days | 18 | INE090AD6220 | ICICI Bank Ltd. |
| CD - 15 to 91 Days | 19 | INE514E16CH3 | Export Import Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---------------------|---------|------------------|--|
| CD - 15 to 91 Days | 20 | INE160A16P F9 | Punjab National Bank |
| CD - 15 to 91 Days | 21 | INE028A16G R2 | Bank of Baroda |
| CD - 15 to 91 Days | 22 | INE692A16I Q3 | Union Bank Of India |
| CD - 15 to 91 Days | 23 | INE040A16F T5 | HDFC Bank Ltd. |
| CD - 15 to 91 Days | 24 | INE476A16Z S1 | Canara Bank |
| CD - 15 to 91 Days | 25 | INE238AD69 67 | Axis Bank Ltd. |
| CD - 15 to 91 Days | 26 | INE237A163 X5 | Kotak Mahindra Bank Ltd. |
| CD - 91 to 365 Days | 1 | INE238AD6A E9 | Axis Bank Ltd. |
| CD - 91 to 365 Days | 2 | INE040A16G A3 | HDFC Bank Ltd. |
| CD - 91 to 365 Days | 3 | INE476A16Z Z6 | Canara Bank |
| CD - 91 to 365 Days | 4 | INE160A16Q V4 | Punjab National Bank |
| CD - 91 to 365 Days | 5 | INE556F16A Y0 | Small Industries Development Bank Of India |
| CD - 91 to 365 Days | 6 | INE237A162 Z2 | Kotak Mahindra Bank Ltd. |
| CD - 91 to 365 Days | 7 | INE692A16IK 6 | Union Bank Of India |
| CD - 91 to 365 Days | 8 | INE028A16H L3 | Bank of Baroda |
| CD - 91 to 365 Days | 9 | INE090AD62 04 | ICICI Bank Ltd. |
| CD - 91 to 365 Days | 10 | INE261F168 92 | National Bank for Agriculture & Rural Development |
| CP - 91 to 365 Days | 1 | INE514E14SJ 0 | Export Import Bank Of India |
| CP - 91 to 365 Days | 2 | INE115A14F E2 | LIC Housing Finance Ltd. |
| CP - 91 to 365 Days | 3 | INE556F14K N7 | Small Industries Development Bank Of India |
| CP - 91 to 365 Days | 4 | INE296A14Z G3 | Bajaj Finance Ltd. |
| CP - 91 to 365 Days | 5 | INE116F142 16 | Panatone Finvest Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|------------------|--|
| CP - 91 to 365 Days | 6 | INE660A14Y G3 | Sundaram Finance Ltd. |
| CP - 91 to 365 Days | 7 | INE763G14 WO0 | ICICI Securities Ltd. |
| CP - 91 to 365 Days | 8 | INE916D144 S0 | Kotak Mahindra Prime Ltd. |
| CP - 91 to 365 Days | 9 | INE403G14S Z7 | Standard Chartered Capital Ltd. |
| CP - 91 to 365 Days | 10 | INE976I14PL 4 | Tata Capital Ltd. |
| CP - 91 to 365 Days | 11 | INE860H144 G7 | Aditya Birla Finance Ltd. |
| CP - 91 to 365 Days | 12 | INE261F14M R1 | National Bank for Agriculture & Rural Development |
| CP - 91 to 365 Days | 13 | INE033L14N P4 | Tata Capital Housing Finance Ltd. |
| CP - 91 to 365 Days | 14 | INE144H14H L8 | Deutsche Investments India Pvt. Ltd. |
| CP - 91 to 365 Days | 15 | INE667F14G O8 | Sundaram Home Finance Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 1 | INE040A089 22 | HDFC Bank Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 2 | INE296A07S F4 | Bajaj Finance Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 3 | INE756I07E G8 | HDB Financial Services Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 4 | INE916DA7S A6 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 5 | INE660A07R O5 | Sundaram Finance Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 6 | INE306N07N F5 | Tata Capital Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 7 | INE027E07BI 5 | L&T Finance Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 8 | INE774D07V A9 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 9 | INE115A07P U1 | LIC Housing Finance Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 10 | INE261F08D K7 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 11 | INE134E08L D7 | Power Finance Corporation Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 12 | INE556F08K E8 | Small Industries Development Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 13 | INE020B08DH2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 14 | INE018A08BJ8 | Larsen & Toubro Ltd. |
| CRISIL AAA 0 to 1 Year Bond PRC-A Index | 15 | INE514E08FY8 | Export Import Bank Of India |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 1 | INE040A08922 | HDFC Bank Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 2 | INE296A07SF4 | Bajaj Finance Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 3 | INE756I07ES3 | HDB Financial Services Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 4 | INE306N07NO7 | Tata Capital Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 5 | INE774D07VG6 | Mahindra & Mahindra Financial Services Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 6 | INE916DA7RX0 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 7 | INE027E07BI5 | L&T Finance Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 8 | INE115A07QS3 | LIC Housing Finance Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 9 | INE377Y07490 | Bajaj Housing Finance Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 10 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 11 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 12 | INE556F08KI9 | Small Industries Development Bank Of India |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 13 | INE134E08LD7 | Power Finance Corporation Ltd. |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 14 | INE557F08FY4 | National Housing Bank |
| CRISIL AAA 0 to 3 Years Bond PRC-A Index | 15 | INE053F08304 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 1 | INE306N07NO7 | Tata Capital Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 2 | INE296A07TF2 | Bajaj Finance Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 3 | INE756I07EO2 | HDB Financial Services Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 4 | INE774D07VG6 | Mahindra & Mahindra Financial Services Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 5 | INE040A08708 | HDFC Bank Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 6 | INE916DA7RX0 | Kotak Mahindra Prime Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 7 | INE115A07QS3 | LIC Housing Finance Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 8 | INE377Y07490 | Bajaj Housing Finance Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 9 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 10 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 11 | INE556F08KI9 | Small Industries Development Bank Of India |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 12 | INE134E08LP1 | Power Finance Corporation Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 13 | INE557F08FY4 | National Housing Bank |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 14 | INE053F08304 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 1 to 3 Years Bond PRC-A Index | 15 | INE752E07OF7 | Power Grid Corporation of India Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 1 | INE296A07TD7 | Bajaj Finance Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 2 | INE040A08955 | HDFC Bank Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 3 | INE306N07LO1 | Tata Capital Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 4 | INE860H07JA2 | Aditya Birla Finance Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 5 | INE891K07986 | Axis Finance Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 6 | INE537P07745 | India Infradebt Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 7 | INE115A07QU9 | LIC Housing Finance Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 8 | INE033L07IK9 | Tata Capital Housing Finance Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 9 | INE261F08EK5 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 10 | INE556F08KS8 | Small Industries Development Bank Of India |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 11 | INE134E08LX5 | Power Finance Corporation Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--|---------|--------------|---|
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 12 | INE053F08411 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 13 | INE020B08EH0 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 14 | INE916DA7SW0 | Export Import Bank Of India |
| CRISIL AAA 3 to 5 Years Bond PRC-A Index | 15 | INE202E08243 | Indian Renewable Energy Development Agency Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 1 | INE115A07QV7 | LIC Housing Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 2 | INE377Y07508 | Bajaj Housing Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 3 | INE040A08666 | HDFC Bank Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 4 | INE296A07SY5 | Bajaj Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 5 | INE756I08256 | HDB Financial Services Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 6 | INE891K08208 | Axis Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 7 | INE860H07IZ1 | Aditya Birla Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 8 | INE306N08490 | Tata Capital Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 9 | INE246R07707 | NIIF Infrastructure Finance Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 10 | INE020B08FJ3 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 11 | INE134E08ND3 | Power Finance Corporation Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 12 | INE053F08437 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 13 | INE062A08470 | State Bank of India |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 14 | INE752E08767 | Power Grid Corporation of India Ltd. |
| CRISIL AAA 5 Years & Above Bond PRC-A Index | 15 | INE787H08139 | India Infrastructure Finance Co. Ltd. |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 1 | INE261F08DX0 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 2 | INE020B08FA2 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 3 | INE556F08KI9 | Small Industries Development Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|---------------|---|
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 4 | INE134E08L D7 | Power Finance Corporation Ltd. |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 5 | INE557F08F Y4 | National Housing Bank |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 6 | INE053F083 04 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 7 | INE514E08F Y8 | Export Import Bank Of India |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 8 | INE752E070 F7 | Power Grid Corporation of India Ltd. |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 9 | INE733E082 47 | NTPC |
| CRISIL AAA 0 to 3 Years PSU Bond PRC-A Index | 10 | INE787H081 54 | India Infrastructure Finance Co. Ltd. |
| CRISIL AAA 3 to 5 Years PSU Bond PRC-A Index | 1 | INE261F08E K5 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 3 to 5 Years PSU Bond PRC-A Index | 2 | INE556F08K S8 | Small Industries Development Bank Of India |
| CRISIL AAA 3 to 5 Years PSU Bond PRC-A Index | 3 | INE134E08L X5 | Power Finance Corporation Ltd. |
| CRISIL AAA 3 to 5 Years PSU Bond PRC-A Index | 4 | INE053F084 11 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 3 to 5 Years PSU Bond PRC-A Index | 5 | INE020B08E H0 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 1 | INE261F08E K5 | National Bank for Agriculture & Rural Development |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 2 | INE556F08K S8 | Small Industries Development Bank Of India |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 3 | INE020B08F J3 | Rural Electrification Corporation Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 4 | INE134E08N D3 | Power Finance Corporation Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 5 | INE053F084 37 | Indian Railway Finance Corporation Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 6 | INE752E087 67 | Power Grid Corporation of India Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 7 | INE787H081 39 | India Infrastructure Finance Co. Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 8 | INE202E082 50 | Indian Renewable Energy Development Agency Ltd. |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 9 | INE557F08G A2 | National Housing Bank |
| CRISIL AAA 3 Years & Above PSU Bond PRC-A Index | 10 | INE514E08G B4 | Export Import Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|--|
| CRISIL AAA 5 Years & Above Bank PRC-A Index | 1 | INE040A08666 | HDFC Bank Ltd. |
| CRISIL AAA 5 Years & Above Bank PRC-A Index | 2 | INE062A08470 | State Bank of India |
| CRISIL AAA 5 Years & Above Bank PRC-A Index | 3 | INE028A08356 | Bank of Baroda |
| CRISIL AAA 5 Years & Above Bank PRC-A Index | 4 | INE238A08500 | Axis Bank Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 1 | INE896L07991 | Indostar Capital Finance Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 2 | INE530B07161 | IIFL Finance Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 3 | INE523H07BU1 | JM Financial Products Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 4 | INE244L07242 | Indiabulls Commercial Credit Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 5 | INE729N08063 | TVS Credit Services Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 6 | INE148I07GL3 | Sammaan Capital Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 7 | INE641O08035 | Piramal Capital & Housing Finance Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 8 | INE883F07330 | Aadhar Housing Finance Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 9 | INE01QP08016 | Aditya Birla Renewables Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 10 | INE725H08212 | Tata Projects Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 11 | INE406M08011 | Eris Lifesciences Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 12 | INE091A07216 | Nirma Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 13 | INE055A08052 | Aditya Birla Real Estate Ltd. |
| CRISIL AA & AA- 0 to 3 Years Bond PRC-B Index | 14 | INE163N08131 | ONGC Petro Additions Ltd. |
| CRISIL AA & AA- 3 to 5 Years Bond PRC-B Index | 1 | INE530B08094 | IIFL Finance Ltd. |
| CRISIL AA & AA- 3 to 5 Years Bond PRC-B Index | 2 | INE539K07122 | HDFC Credila Financial Services Ltd. |
| CRISIL AA & AA- 3 to 5 Years Bond PRC-B Index | 3 | INE549K08426 | Muthoot Fincorp Ltd. |
| CRISIL AA & AA- 3 to 5 Years Bond PRC-B Index | 4 | INE413U07301 | IIFL Samasta Finance Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|---|---------|--------------|---|
| CRISIL AA & AA- 3 to 5 Years Bond PRC-B Index | 5 | INE741K07579 | Creditaccess Grameen Ltd. |
| CP - 15 to 91 Days | 1 | INE261F14MP5 | National Bank for Agriculture & Rural Development |
| CP - 15 to 91 Days | 2 | INE556F14KS6 | Small Industries Development Bank Of India |
| CP - 15 to 91 Days | 3 | INE763G14UC9 | ICICI Securities Ltd. |
| CP - 15 to 91 Days | 4 | INE514E14SM4 | Export Import Bank Of India |
| CP - 15 to 91 Days | 5 | INE929O14CY2 | Reliance Retail Ventures Ltd. |
| CP - 15 to 91 Days | 6 | INE296A14XN4 | Bajaj Finance Ltd. |
| CP - 15 to 91 Days | 7 | INE110L14SX3 | Reliance Jio Infocomm Ltd. |
| CP - 15 to 91 Days | 8 | INE028E14PX8 | Kotak Securities Ltd. |
| CP - 15 to 91 Days | 9 | INE700G14MU0 | Hdfc Securities Ltd. |
| CP - 15 to 91 Days | 10 | INE115A14EY3 | LIC Housing Finance Ltd. |
| CP - 15 to 91 Days | 11 | INE860H144O1 | Aditya Birla Finance Ltd. |
| CP - 15 to 91 Days | 12 | INE774D14SD5 | Mahindra & Mahindra Financial Services Ltd. |
| CP - 15 to 91 Days | 13 | INE01C314AY5 | Bajaj Financial Securities Ltd. |
| CP - 15 to 91 Days | 14 | INE976I14PG4 | Tata Capital Ltd. |
| CP - 15 to 91 Days | 15 | INE261F14MS9 | National Bank for Agriculture & Rural Development |
| CP - 15 to 91 Days | 16 | INE556F14KV0 | Small Industries Development Bank Of India |
| CP - 15 to 91 Days | 17 | INE763G14WN2 | ICICI Securities Ltd. |
| CP - 15 to 91 Days | 18 | INE929O14CZ9 | Reliance Retail Ventures Ltd. |
| CP - 15 to 91 Days | 19 | INE296A14XX3 | Bajaj Finance Ltd. |
| CP - 15 to 91 Days | 20 | INE110L14SU9 | Reliance Jio Infocomm Ltd. |
| CP - 15 to 91 Days | 21 | INE028E14PY6 | Kotak Securities Ltd. |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--------------------|---------|--------------|---|
| CP - 15 to 91 Days | 22 | INE700G14MZ9 | Hdfc Securities Ltd. |
| CP - 15 to 91 Days | 23 | INE115A14EX5 | LIC Housing Finance Ltd. |
| CP - 15 to 91 Days | 24 | INE860H144Q6 | Aditya Birla Finance Ltd. |
| CP - 15 to 91 Days | 25 | INE774D14SW5 | Mahindra & Mahindra Financial Services Ltd. |
| CP - 15 to 91 Days | 26 | INE498L14DF1 | L&T Finance Holdings Ltd. |
| CP - 15 to 91 Days | 27 | INE01C314BB1 | Bajaj Financial Securities Ltd. |
| CP - 15 to 91 Days | 28 | INE976I14PM2 | Tata Capital Ltd. |
| CP - 15 to 91 Days | 29 | INE261F14MW1 | National Bank for Agriculture & Rural Development |
| CP - 15 to 91 Days | 30 | INE763G14UH8 | ICICI Securities Ltd. |
| CP - 15 to 91 Days | 31 | INE514E14SH4 | Export Import Bank Of India |
| CP - 15 to 91 Days | 32 | INE296A14ZN9 | Bajaj Finance Ltd. |
| CP - 15 to 91 Days | 33 | INE028E14QD8 | Kotak Securities Ltd. |
| CP - 15 to 91 Days | 34 | INE700G14ND4 | Hdfc Securities Ltd. |
| CP - 15 to 91 Days | 35 | INE115A14FA0 | LIC Housing Finance Ltd. |
| CP - 15 to 91 Days | 36 | INE860H144I3 | Aditya Birla Finance Ltd. |
| CP - 15 to 91 Days | 37 | INE774D14SF0 | Mahindra & Mahindra Financial Services Ltd. |
| CP - 15 to 91 Days | 38 | INE498L14CY4 | L&T Finance Holdings Ltd. |
| CP - 15 to 91 Days | 39 | INE01C314809 | Bajaj Financial Securities Ltd. |
| CP - 15 to 91 Days | 40 | INE976I14OB8 | Tata Capital Ltd. |
| CP - 60 to 91 Days | 1 | INE261F14MW1 | National Bank for Agriculture & Rural Development |
| CP - 60 to 91 Days | 2 | INE763G14UH8 | ICICI Securities Ltd. |
| CP - 60 to 91 Days | 3 | INE514E14SH4 | Export Import Bank Of India |

| Index | Sr. No. | ISIN | Issuer/Security Name |
|--------------------|---------|------------------|---|
| CP - 60 to 91 Days | 4 | INE296A14Z N9 | Bajaj Finance Ltd. |
| CP - 60 to 91 Days | 5 | INE028E14Q D8 | Kotak Securities Ltd. |
| CP - 60 to 91 Days | 6 | INE700G14N D4 | Hdfc Securities Ltd. |
| CP - 60 to 91 Days | 7 | INE115A14F A0 | LIC Housing Finance Ltd. |
| CP - 60 to 91 Days | 8 | INE860H144 I3 | Aditya Birla Finance Ltd. |
| CP - 60 to 91 Days | 9 | INE774D14S F0 | Mahindra & Mahindra Financial Services Ltd. |
| CP - 60 to 91 Days | 10 | INE498L14C Y4 | L&T Finance Holdings Ltd. |
| CP - 60 to 91 Days | 11 | INE01C3148 09 | Bajaj Financial Securities Ltd. |
| CP - 60 to 91 Days | 12 | INE976I14O B8 | Tata Capital Ltd. |
| CD - 60 to 91 Days | 1 | INE160A16P F9 | Punjab National Bank |
| CD - 60 to 91 Days | 2 | INE028A16G R2 | Bank of Baroda |
| CD - 60 to 91 Days | 3 | INE692A16I Q3 | Union Bank Of India |
| CD - 60 to 91 Days | 4 | INE040A16F T5 | HDFC Bank Ltd. |
| CD - 60 to 91 Days | 5 | INE476A16Z S1 | Canara Bank |
| CD - 60 to 91 Days | 6 | INE238AD69 67 | Axis Bank Ltd. |
| CD - 60 to 91 Days | 7 | INE237A163 X5 | Kotak Mahindra Bank Ltd. |

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

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

Portfolio Parameters –17 February 2025

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL Composite CD Index | 0.4269 | 0.3969 | 7.52% | 0.4269 |
| CRISIL Composite CP Index | 0.2601 | 0.2405 | 8.13% | 0.2601 |
| CRISIL Composite T-Bill Index | 0.5378 | 0.5048 | 6.50% | 0.5378 |
| CRISIL Composite Bond Index | 9.9869 | 5.3325 | 7.28% | 5.5805 |
| CRISIL Short Term Bond Index | 2.0843 | 1.7613 | 7.33% | 1.8779 |
| CRISIL Liquid Debt Index | 0.1123 | 0.1050 | 6.93% | 0.1123 |
| CRISIL Low Duration Debt Index | 0.7707 | 0.6805 | 7.74% | 0.7326 |
| CRISIL Ultra Short Term Debt Index | 0.4578 | 0.4178 | 7.69% | 0.4498 |
| CRISIL Money Market Index | 0.3979 | 0.3707 | 7.48% | 0.3979 |
| CRISIL Medium Term Debt Index | 3.8956 | 3.0970 | 7.54% | 3.3194 |
| CRISIL Medium To Long Term Debt Index | 7.7974 | 5.6627 | 7.17% | 5.9584 |
| CRISIL Long Term Debt Index | 14.8953 | 8.0903 | 7.26% | 8.5034 |
| CRISIL Corporate Bond Composite Index | 4.6415 | 3.4096 | 7.62% | 3.6492 |
| CRISIL Long Term Corporate Bond Index | 8.8872 | 6.1258 | 7.41% | 6.5539 |
| CRISIL Medium Term Corporate Bond Index | 3.6089 | 2.9159 | 7.63% | 3.1237 |
| CRISIL Short Term Corporate Bond Index | 1.3603 | 1.1768 | 7.79% | 1.2676 |
| CRISIL Composite Credit Risk Index | 3.8191 | 2.8114 | 8.84% | 2.9906 |
| CRISIL Medium Term Credit Risk Index | 2.4304 | 1.9070 | 8.95% | 2.0266 |
| CRISIL Banking and PSU Debt Index | 4.2373 | 3.4972 | 7.45% | 3.7363 |
| CRISIL Short Term Credit Risk Index | 1.3992 | 1.1004 | 8.90% | 1.1829 |
| CRISIL Dynamic Debt Index | 9.8266 | 5.7728 | 7.28% | 6.0703 |
| CRISIL Composite AA Long Term Bond Index | 8.7885 | 5.6835 | 8.66% | 6.1274 |
| CRISIL Composite AA Medium Term Bond Index | 3.7570 | 2.9394 | 8.82% | 3.1468 |
| CRISIL Composite AA Short Term Bond Index | 1.3049 | 1.0758 | 8.86% | 1.1637 |
| CRISIL FPI Index | 9.2706 | 5.5212 | 7.39% | 5.8387 |
| CRISIL Money Market Index-Insurance | 0.5730 | 0.5351 | 7.08% | 0.5730 |
| CRISIL Liquid Debt A-I Index | 0.1106 | 0.1032 | 6.92% | 0.1106 |
| CRISIL Low Duration Debt A-I Index | 0.7103 | 0.6471 | 7.44% | 0.6961 |
| CRISIL Short Duration Debt A-II Index | 2.0961 | 1.8060 | 7.49% | 1.9213 |
| CRISIL Medium Duration Debt A-III Index | 4.0178 | 3.2106 | 7.37% | 3.4359 |
| CRISIL Medium to Long Duration Debt A-III Index | 7.6553 | 5.5990 | 7.10% | 5.8928 |
| CRISIL Long Duration Debt A-III Index | 15.9012 | 8.5340 | 7.16% | 8.9643 |
| CRISIL Dynamic Bond A-III Index | 10.6003 | 6.1955 | 7.13% | 6.5117 |
| CRISIL Money Market A-I Index | 0.3929 | 0.3658 | 7.23% | 0.3929 |
| CRISIL Ultra Short Duration Debt A-I Index | 0.3414 | 0.3186 | 7.24% | 0.3413 |

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|--|------------------|------------|-------------|---------------------------|
| CRISIL – Aggressive Credit Debt Term Index | 3.2920 | 2.4708 | 9.74% | 2.6146 |
| CRISIL AAA Long Term Bond Index | 9.6849 | 6.6671 | 7.32% | 7.1375 |
| CRISIL AAA Medium Term Bond Index | 3.7037 | 2.9910 | 7.53% | 3.2164 |
| CRISIL AAA Short Term Bond Index | 1.4420 | 1.2453 | 7.73% | 1.3409 |
| CRISIL AA Long Term Bond Index | 8.5873 | 5.5701 | 9.16% | 5.9888 |
| CRISIL AA Medium Term Bond Index | 3.9584 | 3.0520 | 9.33% | 3.2665 |
| CRISIL AA Short Term Bond Index | 1.2063 | 0.9425 | 9.12% | 1.0230 |
| CRISIL AA and AA+ Long Term Bond Index | 8.9266 | 5.9666 | 8.23% | 6.4167 |
| CRISIL AA and AA+ Medium Term Bond Index | 3.7322 | 2.9597 | 8.49% | 3.1826 |
| CRISIL AA and AA+ Short Term Bond Index | 1.5037 | 1.2894 | 8.50% | 1.3984 |
| CRISIL AA+ Long Term Bond Index | 9.0353 | 5.8221 | 8.16% | 6.2951 |
| CRISIL AA+ Medium Term Bond Index | 3.8383 | 3.0296 | 8.28% | 3.2813 |
| CRISIL AA+ Short Term Bond Index | 1.2893 | 1.1108 | 8.24% | 1.2028 |
| CRISIL AA- Long Term Bond Index | 6.5507 | 4.4344 | 10.92% | 4.6504 |
| CRISIL AA- Medium Term Bond Index | 3.3826 | 2.5871 | 10.24% | 2.6492 |
| CRISIL AA- Short Term Bond Index | 1.6517 | 1.3336 | 10.42% | 1.4281 |
| CRISIL Medium to Long Term Banking Debt Index | 7.7488 | 8.4513 | 7.73% | 9.1150 |
| CRISIL Short Term Banking Debt Index | 1.5473 | 8.2287 | 8.26% | 8.9163 |
| CRISIL Medium to Long Term PSU Debt Index | 7.5119 | 5.5119 | 7.45% | 5.8777 |
| CRISIL Short Term PSU Debt Index | 1.4930 | 1.2908 | 7.54% | 1.3879 |
| CRISIL A Medium To Long Term Bond Index | 4.9621 | 3.6232 | 10.93% | 3.7337 |
| CRISIL A Medium Term Bond Index | 3.8767 | 2.8360 | 10.13% | 2.9824 |
| CRISIL A Short Term Bond Index | 2.1731 | 1.2135 | 11.63% | 1.2720 |
| CRISIL AAA up to 1 Year Short Term Bond Index | 0.5410 | 0.5018 | 7.78% | 0.5408 |
| CRISIL AAA 1 to 3 Year Short Term Bond Index | 1.8244 | 1.5724 | 7.71% | 1.6934 |
| CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 0.5374 | 0.4936 | 8.46% | 0.5356 |
| CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 1.9489 | 1.5795 | 8.68% | 1.7075 |
| CRISIL 10 Year Gilt Index | 9.1425 | 6.5212 | 6.76% | 6.7416 |
| CRISIL Dynamic Gilt Index | 13.6539 | 7.0114 | 6.91% | 7.2523 |
| CRISIL Long Term Gilt Index | 21.3647 | 9.9232 | 7.07% | 10.2690 |
| CRISIL Medium Term Gilt Index | 7.7639 | 5.8184 | 6.85% | 6.0145 |
| CRISIL Short Term Gilt Index | 2.6799 | 2.3148 | 6.74% | 2.3917 |
| CRISIL Composite Gilt Index | 15.6282 | 7.4243 | 6.94% | 7.6804 |
| CRISIL 1 Month CD Index | 0.0704 | 0.0659 | 6.87% | 0.0704 |
| CRISIL 2 Month CD Index | 0.1309 | 0.1219 | 7.34% | 0.1309 |
| CRISIL 3 Month CD Index | 0.2119 | 0.1972 | 7.47% | 0.2119 |
| CRISIL 6 Month CD Index | 0.4301 | 0.3994 | 7.69% | 0.4301 |

| Index | Average Maturity | Average MD | Average YTM | Average Macaulay Duration |
|---|------------------|------------|-------------|---------------------------|
| CRISIL 1 Year CD Index | 0.9608 | 0.8927 | 7.63% | 0.9608 |
| CRISIL 1 Month CP Index | 0.0684 | 0.0637 | 7.40% | 0.0684 |
| CRISIL 2 Month CP Index | 0.1103 | 0.1027 | 7.41% | 0.1103 |
| CRISIL 3 Month CP Index | 0.2108 | 0.1949 | 8.17% | 0.2108 |
| CRISIL 6 Month CP Index | 0.4355 | 0.4013 | 8.52% | 0.4355 |
| CRISIL 1 Year CP Index | 0.8723 | 0.8068 | 8.11% | 0.8723 |
| CRISIL 10 Year SDL Index | 9.6365 | 6.7742 | 7.22% | 7.0146 |
| CRISIL 1 Month T-Bill Index | 0.0877 | 0.0825 | 6.33% | 0.0877 |
| CRISIL 2 Month T-Bill Index | 0.1671 | 0.1571 | 6.40% | 0.1671 |
| CRISIL 91 day T-Bill Index | 0.2411 | 0.2265 | 6.43% | 0.2411 |
| CRISIL 182 day T-bill index | 0.4904 | 0.4603 | 6.55% | 0.4904 |
| CRISIL 1 Year T-Bill Index | 0.9890 | 0.9284 | 6.54% | 0.9890 |
| CRISIL Liquid Overnight Index | 0.0027 | 0.0026 | 6.32% | 0.0027 |
| CRISIL Broad Based Gilt Index | 13.4289 | 6.8210 | 6.93% | 7.0564 |
| CRISIL Broad Based Long Term Gilt Index | 24.5073 | 10.5657 | 7.10% | 10.9353 |
| CRISIL Broad Based Medium Term Gilt Index | 7.3567 | 5.5418 | 6.85% | 5.7287 |
| CRISIL Broad Based Short Term Gilt Index | 2.5602 | 2.2210 | 6.74% | 2.2947 |
| CRISIL Up to 91-Day CD Index | 0.1007 | 0.0939 | 7.06% | 0.1007 |
| CRISIL Up to 91-Day CP Index | 0.0946 | 0.0879 | 7.45% | 0.0946 |
| CRISIL Banking and PSU Debt A-II Index | 3.1013 | 2.3980 | 7.41% | 2.5647 |
| CRISIL Corporate Debt A-II Index | 1.8455 | 1.5923 | 7.40% | 1.6883 |
| CRISIL Credit Risk Debt B-II Index | 2.2700 | 1.8887 | 8.35% | 2.0200 |

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 |
|-------------------------------------|--|---------------------|
| | | Jan-25 |
| CRISIL Liquid Debt Index | CRISIL Liquid Overnight Index | 15% |
| | CRISIL Upto 91 Day CD Index | 36% |
| | CRISIL Upto 91 Day CP Index | 29% |
| | CRISIL 91 day T-Bill Index | 20% |
| CRISIL Composite CP Index | CRISIL 2 Month CP Index | 6% |
| | CRISIL 3 Month CP Index | 83% |
| | CRISIL 6 Month CP Index | 4% |
| | CRISIL 1 Year CP Index | 7% |
| CRISIL Money Market Index | CRISIL Composite CD Index | 41% |
| | CRISIL Composite CP Index | 34% |
| | CRISIL Composite T-Bill Index | 25% |
| CRISIL Ultra Short Term Debt Index | CRISIL Composite CD Index | 43% |
| | CRISIL Composite CP Index | 35% |
| | CRISIL Composite T-Bill Index | 10% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 4% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 4% |
| | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 1% |
| CRISIL Money Market Index-Insurance | CRISIL 6 month CD Index | 7% |
| | CRISIL 1 Year CD Index | 3% |
| | CRISIL 6 Month CP Index | 17% |
| | CRISIL 1 Year CP Index | 8% |
| | CRISIL 182 day T-Bill Index | 25% |
| | CRISIL 1 Year T-Bill Index | 25% |
| | CRISIL Liquid Overnight Index | 15% |
| CRISIL Composite CD Index | CRISIL 2 Month CD Index | 3% |
| | CRISIL 3 Month CD Index | 63% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|--|--|---------------------|
| | | Jan-25 |
| | CRISIL 6 Month CD Index | 7% |
| | CRISIL 1 Year CD Index | 27% |
| | CRISIL 91 Day T-Bill Index | 37% |
| | CRISIL 182 Day T-Bill Index | 35% |
| CRISIL Composite T-Bill Index | CRISIL 1 Year T-Bill Index | 28% |
| | CRISIL AAA up to 1 Year Short Term Bond Index | 5% |
| | CRISIL AAA 1 to 3 Year Short Term Bond Index | 15% |
| CRISIL Low Duration Debt Index | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3% |
| | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 8% |
| | CRISIL 1 Year T-Bill Index | 10% |
| | CRISIL Composite CD Index | 33% |
| | CRISIL Composite CP Index | 27% |
| | CRISIL AAA Short Term Bond Index | 23% |
| | CRISIL AA+ Short Term Bond Index | 7% |
| CRISIL Short Term Credit Risk Index | CRISIL AA- Short Term Bond Index | 13% |
| | CRISIL AA Short Term Bond Index | 37% |
| | CRISIL A Short Term Bond Index | 10% |
| | CRISIL 1 Year T-Bill Index | 10% |
| | CRISIL AAA Short Term Bond Index | 66% |
| | CRISIL AA+ Short Term Bond Index | 19% |
| CRISIL Short Term Corporate Bond Index | CRISIL AA- Short Term Bond Index | 1% |
| | CRISIL 1 Year T-Bill Index | 10% |
| | CRISIL AA Short Term Bond Index | 4% |
| | CRISIL Short Term Gilt Index | 15% |
| | AAA 0 to 1 Year Bonds | 9% |
| CRISIL Short Term Bond Index | 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% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|---|------------------------------------|---------------------------------|
| | | Jan-25 |
| | CRISIL 1 Year T-Bill Index | 25% |
| CRISIL Medium Term Credit Risk Index | CRISIL AAA Medium Term Bond Index | 9% |
| | CRISIL AAA Short Term Bond Index | 16% |
| | CRISIL AA Medium Term Bond Index | 16% |
| | CRISIL A Medium term Bond Index | 3% |
| | CRISIL A Short Term Bond Index | 8% |
| | CRISIL AA+ Medium Term Bond Index | 1% |
| | CRISIL AA+ Short Term Bond Index | 3% |
| | CRISIL AA- Medium Term Bond Index | 7% |
| | CRISIL AA- Short Term Bond Index | 12% |
| | CRISIL AA Short Term Bond Index | 15% |
| | CRISIL Short Term Gilt Index | 10% |
| | CRISIL Composite Credit Risk Index | CRISIL AAA Long Term Bond Index |
| CRISIL AAA Medium Term Bond Index | | 7% |
| CRISIL AAA Short Term Bond Index | | 10% |
| CRISIL AA+ Long Term Bond Index | | 1% |
| CRISIL AA+ Medium Term Bond Index | | 1% |
| CRISIL AA+ Short Term Bond Index | | 1% |
| CRISIL AA- Long Term Bond Index | | 3% |
| CRISIL AA- Medium Term Bond Index | | 3% |
| CRISIL AA- Short Term Bond Index | | 6% |
| CRISIL AA Long Term Bond Index | | 4% |
| CRISIL AA Medium Term Bond Index | | 17% |
| CRISIL AA Short Term Bond Index | | 17% |
| CRISIL A Medium to Long Term Bond Index | | 6% |
| CRISIL A Short Term Bond Index | | 4% |
| CRISIL Short Term Gilt Index | | 10% |
| CRISIL Medium Term Corporate Bond Index | CRISIL AAA Medium Term Bond Index | 76% |
| | CRISIL AA+ Medium Term Bond Index | 9% |
| | CRISIL AA- Medium Term Bond Index | 3% |
| | CRISIL Short Term Gilt Index | 10% |
| | CRISIL AA Medium Term Bond Index | 2% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|--|---|--|
| | | Jan-25 |
| CRISIL Medium Term Debt Index | CRISIL Short Term Gilt Index | 10% |
| | CRISIL AAA Long Term Bond Index | 4% |
| | CRISIL AA and AA+ Long Term Bond Index | 1% |
| | CRISIL AAA Medium Term Bond Index | 75% |
| | CRISIL AA and AA+ Medium Term Bond Index | 10% |
| CRISIL Banking and PSU Debt Index | CRISIL Medium to Long Term PSU Debt Index | 35% |
| | CRISIL Short Term PSU Debt Index | 35% |
| | CRISIL Medium To Long Term Banking Debt Index | 10% |
| | CRISIL Composite CD Index | 10% |
| | CRISIL Short Term Gilt Index | 10% |
| CRISIL Corporate Bond Composite Index | CRISIL AAA Long Term Bond Index | 28% |
| | CRISIL AAA Medium Term Bond Index | 17% |
| | CRISIL AAA Short Term Bond Index | 31% |
| | CRISIL AA+ Long Term Bond Index | 3% |
| | CRISIL AA+ Medium Term Bond Index | 3% |
| | CRISIL AA+ Short Term Bond Index | 3% |
| | CRISIL AA- Long Term Bond Index | 0.3% |
| | CRISIL AA- Medium Term Bond Index | 0.5% |
| | CRISIL AA- Short Term Bond Index | 0.5% |
| | CRISIL AA Long Term Bond Index | 0.4% |
| | CRISIL AA Medium Term Bond Index | 1.5% |
| | CRISIL AA Short Term Bond Index | 1.8% |
| | CRISIL Short Term Gilt Index | 10% |
| | CRISIL Composite Bond Index | CRISIL AA and AA+ Long Term Bond Index |
| 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% |
| | CRISIL AAA Long Term Bond Index | 31% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|---------------------------------------|--|---------------------|
| | | Jan-25 |
| | CRISIL AA and AA+ Long Term Bond Index | 4% |
| | CRISIL AAA Medium Term Bond Index | 13% |
| | CRISIL AA and AA+ Medium Term Bond Index | 2% |
| CRISIL Long Term Corporate Bond Index | CRISIL AAA Long Term Bond Index | 79% |
| | CRISIL AA+ Long Term Bond Index | 6% |
| | CRISIL AA- Long Term Bond Index | 0% |
| | CRISIL Short Term Gilt Index | 10% |
| | CRISIL AA Long Term Bond Index | 5% |
| CRISIL Long Term Debt Index | CRISIL Long Term Gilt Index | 45% |
| | CRISIL AAA Long Term Bond Index | 49% |
| | CRISIL AA and AA+ Long Term Bond Index | 6% |
| CRISIL Composite Gilt Index | CRISIL Liquid Long Term Gilt Index | 42% |
| | CRISIL Liquid Medium Term Gilt Index | 28% |
| | CRISIL Liquid Short Term Gilt Index | 30% |
| CRISIL Liquid Debt A-I Index | CD - 15 to 91 Days - A | 40% |
| | CP - 15 to 91 Days - A | 25% |
| | 1 Month T-Bill | 20% |
| | CRISIL Liquid Overnight Index | 15% |
| CRISIL Low Duration Debt A-I Index | AAA 0 to 1 Year Bonds | 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 Short Duration Debt A-II Index | AAA 1 to 3 Years Bonds | 45% |
| | 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 Money Market A-I Index | CD - 60 to 91 Days - A | 30% |
| | CD - 91 to 365 Days - A | 25% |
| | CP - 60 to 91 Days - A | 10% |
| | CP - 91 to 365 Days - A | 10% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|---|--|---------------------|
| | | Jan-25 |
| | 1 Month T-Bill | 25% |
| CRISIL Ultra Short Duration Debt A-I Index | AAA 0 to 1 Year Bonds | 37% |
| | CD - 15 to 91 Days - A | 29% |
| | CP - 15 to 91 Days - A | 12% |
| | 182 Day T-Bill | 22% |
| | | |
| CRISIL Dynamic Bond A-III Index | AAA 3 to 5 Years Bonds | 22% |
| | AAA 5 Years & Above Bonds | 28% |
| | CRISIL Dynamic Gilt Index | 50% |
| CRISIL Long Duration Debt A-III Index | AAA 5 Years & Above Bonds | 50% |
| | CRISIL Long Term Gilt Index | 50% |
| CRISIL Medium Duration Debt A-III Index | AAA 3 to 5 Years Bonds | 80% |
| | AAA 5 Years & Above Bonds | 5% |
| | CRISIL Short Term Gilt Index | 15% |
| CRISIL Medium to Long Duration Debt A-III Index | AAA 3 to 5 Years Bonds | 22% |
| | AAA 5 Years & Above Bonds | 28% |
| | CRISIL Medium Term Gilt Index | 50% |
| CRISIL Composite AA Long Term Bond Index | CRISIL AA+ Long Term Bond Index | 54% |
| | CRISIL AA Long Term Bond Index | 44% |
| | CRISIL AA- Long Term Bond Index | 2% |
| CRISIL Composite AA Medium Term Bond Index | CRISIL AA+ Medium Term Bond Index | 67% |
| | CRISIL AA Medium Term Bond Index | 12% |
| | CRISIL AA- Medium Term Bond Index | 21% |
| CRISIL Composite AA Short Term Bond Index | CRISIL AA+ Short Term Bond Index | 49% |
| | CRISIL AA Short Term Bond Index | 38% |
| | CRISIL AA- Short Term Bond Index | 13% |
| CRISIL Dynamic Debt Index | CRISIL Dynamic Gilt Index | 45% |
| | CRISIL AAA Long Term Bond Index | 27% |
| | CRISIL AAA Medium Term Bond Index | 14% |
| | CRISIL AAA Short Term Bond Index | 5% |
| | CRISIL AA and AA+ Long Term Bond Index | 4% |
| | CRISIL AA and AA+ Medium Term Bond Index | 2% |
| | CRISIL AA and AA+ Short Term Bond Index | 3% |

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|--|--|---------------------|
| | | Jan-25 |
| CRISIL – Aggressive Credit Debt Term Index | CRISIL AA and AA+ Medium Term Bond Index | 30% |
| | CRISIL AA and AA+ Short Term Bond Index | 3% |
| | CRISIL AA- Medium Term Bond Index | 12% |
| | CRISIL AA- Short Term Bond Index | 5% |
| | CRISIL A Short Term Bond Index | 42% |
| | CRISIL A Medium term Bond Index | 8% |
| CRISIL Banking and PSU Debt A-II Index | AAA 3 & Above PSU Bonds | 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 | 75% |
| | CRISIL Short Term Gilt Index | 25% |
| CRISIL Credit Risk Debt B-II Index | AA & AA- 0 to 3 Years Bonds | 50% |
| | AA & AA- 3 to 5 Years Bonds | 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 |

| Index | Fixed Macaulay Duration Range |
|---------------------------------------|-------------------------------|
| 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.

Hybrid Index Weights

| Index | Sub- Index/ Asset Class | Sub-indices Weights |
|---|------------------------------|---------------------|
| | | Jan-25 |
| CRISIL Hybrid 25+75 - Aggressive Index | CRISIL Composite Bond Index | 25% |
| | BSE 200 TR | 75% |
| CRISIL Hybrid 35+65 - Aggressive Index | CRISIL Composite Bond Index | 35% |
| | BSE 200 TR | 65% |
| CRISIL Short Term Debt Hybrid 75+25 Index | CRISIL Short Term Bond Index | 75% |
| | BSE 200 TR | 25% |
| CRISIL Hybrid 50+50 - Moderate Index | CRISIL Composite Bond Index | 50% |
| | BSE 200 TR | 50% |
| CRISIL Hybrid 65+35 - Conservative Index | CRISIL Composite Bond Index | 65% |
| | BSE 200 TR | 35% |
| CRISIL Hybrid 75+25 - Conservative Index | CRISIL Composite Bond Index | 75% |
| | BSE 200 TR | 25% |
| CRISIL Hybrid 85+15 - Conservative Index | CRISIL Composite Bond Index | 85% |
| | BSE 200 TR | 15% |
| CRISIL Short Term Debt Hybrid 60+40 Index | CRISIL Short Term Bond Index | 60% |
| | BSE 200 TR | 40% |
| CRISIL Arbitrage Index | BSE Arbitrage Rate Index | 70% |
| | CRISIL Liquid Debt Index | 30% |
| CRISIL Equity Savings Index | BSE Arbitrage Rate Index | 35% |
| | BSE 50 TR | 35% |
| | CRISIL Short Term Bond Index | 30% |

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 1st 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 1st business day of every month

Key Characteristics

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

Liquidity: The indices 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 1st business day of every month

Key Characteristics

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

Liquidity: The indices 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 |

CP Indices

List of indices covered: -

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

Features

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

Index portfolio represents a maximum of top 18 CP issuers

Key Characteristics

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

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

Methodology

Based on the residual maturity criteria and rating, firstly 5 sectors based on primary (based on issuance size), secondary (based on traded volume size) and holdings (higher residual maturity) data in that order will be

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

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

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

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

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

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

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

Below table summarizes the residual maturity criteria of CP Indices

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

CRISIL Up to 91-Day CP Index

Features

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

Index portfolio represents CP securities with maturity less than 91 days

Key Characteristics

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

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

Methodology

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

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

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

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

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

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

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

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

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

CRISIL FPI Index

Features

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

Base date for the Index : August 31, 2011

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

Derived index from the following sub-indices

CRISIL Composite Gilt Index

CRISIL AAA Long Term Bond Index

CRISIL AAA Medium Term Bond Index

CRISIL AAA Short Term Bond Index

CRISIL AA and AA+ Long Term Bond Index

CRISIL AA and AA+ Medium Term Bond Index

CRISIL AA and AA+ Short Term Bond Index

Key Characteristics

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

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

Methodology

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

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

Index valued on a daily basis using CRISIL Valuation services

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

PRC Tier-1 Benchmark Indices

List of indices covered:

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

Bond Components:**AAA Bond Components:**

List of components covered:

- AAA 0 to 1 Year Bonds Component
- AAA 0 to 3 Years Bonds Component

AAA 1 to 3 Years Bonds Component

AAA 3 to 5 Years Bonds Component

AAA 5 Years & Above Bonds Component

Features

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

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

Maturity Buckets:

AAA 5 Years & Above Bonds (Long Term): Securities with residual maturity greater than 5 years

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

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

AAA 0 to 1 Year Bonds (Short term 0 to 1): Securities with residual maturity between 0 to 1 years

AAA 1 to 3 Years Bonds (Short term 1 to 3): Securities with residual maturity between 1 to 3 years

Methodology

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

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

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

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

Volume traded: 70%

No of days traded: 15%

No of trades: 15%

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

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

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

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

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

**Sector cap not applicable for PSU.*

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

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

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

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

The index is rebalanced on the 1st 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 1st 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 1st 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 | 25% |
| PSU FI | 40% |
| Banks Other | 10% |
| Pvt FI | 5% |
| Pvt Mfg/ Others | 2% |
| Gilt | 15% |
| TREPS | 3% |

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: 31st January 2029

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: 01st August 2021

Index Approach

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

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

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

Issuer and Security Eligibility:

Issuer Selection:

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

0 to 1 years : 25%

1 to 3 years : 50%

3 to 5 years : 25%

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

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

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

Security Selection:

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

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

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

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

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

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

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

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

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

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

CRISIL Select AAA Corporate Bond Fund Index

Objective

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

Key characteristics:

Rating stability criteria

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

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

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

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

Inception Date of Index: 18th January 2022

Construction Methodology

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

| Sectoral category | Asset Allocation | Bucket |
|-----------------------|------------------|--------------------|
| Corporate Bonds | 75% | Up to 2 Years |
| T-Bills | 10% | 3 months benchmark |
| Government securities | 15% | Up to 2 Years |

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

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

Selection Methodology:

AAA rated Corporate Bonds:

Issuer & Securities Selection:

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

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

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

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

Securities maturing within the index shall be excluded.

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

Weighing Approach:

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

Weights will be reset during every rebalancing.

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

Rebalancing and Downgrade:

The index constituents will be reconstituted on quarterly basis.

Any cash flows accruing to the index on account of coupon cash flows, part redemption of the security or securities, will be reinvested on the same day in the index in the proportion of existing weights.

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

T-Bills:

Security Selection:

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

The security will be reconstituted every month

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

Rebalancing: Monthly

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

Government securities:

Securities Selection:

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

Rebalancing:

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

Any cash flows accruing to the index on account of coupon cash flows, part redemption of the security or securities, will be reinvested on the same day in the index in the proportion of existing weights.

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

CRISIL Liquid Overnight Index

About the Index

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

Features

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

Base date: September 17, 2003

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

Key Characteristics

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

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

Methodology

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

Index parameters (as on 31st March 2024)

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

Index Computation Formula

Calculation formulae:

- Today's Index value = One day prior to rebalancing day Index value* (1 + Month to date index return)
- **For indices having underlying securities as constituent: Month to date index return = $\sum W_i \times R_i$**
 - ❖ Where W_i is the weight of security at the beginning of rebalancing period
 - ❖ $R_i = \left\{ \left(\text{Today's gross price of security } i + \text{Coupon cash flow received in security } i \text{ till date from the beginning of rebalancing period} + \text{redemption cash flow received in security } i \text{ till date from the beginning of rebalancing period} \right) / \text{Beginning of the rebalancing period Gross price of security } i \right\} - 1$
- **For composite indices: Month to date index return = $\sum W_i \times R_i$**
 - ❖ Where W_i is the weight of sub index at the beginning of rebalancing period
 - ❖ $R_i = \left\{ \left(\text{Today's index value of sub index } i \right) / \text{Beginning of the period index values of sub index } i \right\} - 1$
- For CRISIL Liquid 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 2nd Jan 2021 is a market off then index values are sent on 1st Jan 2021.

Rebalancing Calendar

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

| Month | Securities | Effective Date |
|-----------|------------|---------------------------------|
| | FORTNIGHT | |
| | SDL | 16 th May 2025 |
| | CP-CD | 16 th May 2025 |
| June | Gilt | 2 nd June 2025 |
| | SDL | 2 nd June 2025 |
| | CP-CD | 2 nd June 2025 |
| | Bonds | 2 nd June 2025 |
| | FORTNIGHT | |
| | SDL | 16 th June 2025 |
| | CP-CD | 16 th June 2025 |
| July | Gilt | 1 st July 2025 |
| | SDL | 1 st July 2025 |
| | CP-CD | 1 st July 2025 |
| | Bonds | 1 st July 2025 |
| | FORTNIGHT | |
| | SDL | 15 th July 2025 |
| | CP-CD | 15 th July 2025 |
| August | Gilt | 1 st August 2025 |
| | SDL | 1 st August 2025 |
| | CP-CD | 1 st August 2025 |
| | Bonds | 1 st August 2025 |
| | FORTNIGHT | |
| | SDL | 18 th August 2025 |
| | CP-CD | 18 th August 2025 |
| September | Gilt | 1 st September 2025 |
| | SDL | 1 st September 2025 |
| | CP-CD | 1 st September 2025 |
| | Bonds | 1 st September 2025 |
| | FORTNIGHT | |
| | SDL | 15 th September 2025 |
| | CP-CD | 15 th September 2025 |
| October | Gilt | 1 st October 2025 |
| | SDL | 1 st October 2025 |
| | CP-CD | 1 st October 2025 |
| | Bonds | 1 st October 2025 |

| Month | Securities | Effective Date |
|----------|------------|--------------------------------|
| | FORTNIGHT | |
| | SDL | 15 th October 2025 |
| | CP-CD | 15 th October 2025 |
| November | Gilt | 3 rd November 2025 |
| | SDL | 3 rd November 2025 |
| | CP-CD | 3 rd November 2025 |
| | Bonds | 3 rd November 2025 |
| | FORTNIGHT | |
| | SDL | 17 th November 2025 |
| | CP-CD | 17 th November 2025 |
| December | Gilt | 1 st December 2025 |
| | SDL | 1 st December 2025 |
| | CP-CD | 1 st December 2025 |
| | Bonds | 1 st December 2025 |
| | FORTNIGHT | |
| | SDL | 15 th December 2025 |
| | CP-CD | 15 th December 2025 |

Risk-o-meter as on 31st January 2025.

| Sr. No. | Index Name | Riskometer Score | Riskometer |
|---------|--|------------------|-----------------|
| 1 | CRISIL 1 Year CD Index | 2.40 | Moderate |
| 2 | CRISIL 1 Year CP Index | 3.78 | Moderately High |
| 3 | CRISIL 1 Year T-Bill Index | 1.33 | Low to Moderate |
| 4 | CRISIL 10 Year Gilt Index | 2.67 | Moderate |
| 5 | CRISIL 182 Day T-Bill Index | 1.00 | Low |
| 6 | CRISIL 2 Month CD Index | 2.10 | Moderate |
| 7 | CRISIL 2 Month CP Index | 3.53 | Moderately High |
| 8 | CRISIL 3 Month CD Index | 1.80 | Low to Moderate |
| 9 | CRISIL 3 Month CP Index | 3.33 | Moderately High |
| 10 | CRISIL 6 Month CD Index | 2.50 | Moderate |
| 11 | CRISIL 6 Month CP Index | 4.07 | High |
| 12 | CRISIL 91 Day T-Bill Index | 1.00 | Low |
| 13 | CRISIL A Medium term Bond Index | 6.49 | Very High |
| 14 | CRISIL A Medium to Long Term Bond Index | 7.03 | Very High |
| 15 | CRISIL A Short Term Bond Index | 7.18 | Very High |
| 16 | CRISIL AA and AA+ 1 to 3 Year Short Term Bond Index | 3.45 | Moderately High |
| 17 | CRISIL AA and AA+ Long Term Bond Index | 3.77 | Moderately High |
| 18 | CRISIL AA and AA+ Medium Term Bond Index | 3.35 | Moderately High |
| 19 | CRISIL AA and AA+ Short Term Bond Index | 3.41 | Moderately High |
| 20 | CRISIL AA and AA+ up to 1 Year Short Term Bond Index | 3.19 | Moderately High |
| 21 | CRISIL AA Long Term Bond Index | 4.33 | High |
| 22 | CRISIL AA- Long Term Bond Index | 4.97 | High |
| 23 | CRISIL AA Medium Term Bond Index | 3.88 | Moderately High |
| 24 | CRISIL AA- Medium Term Bond Index | 5.17 | Very High |
| 25 | CRISIL AA Short Term Bond Index | 4.10 | High |
| 26 | CRISIL AA- Short Term Bond Index | 4.88 | High |
| 27 | CRISIL AA+ Long Term Bond Index | 3.55 | Moderately High |
| 28 | CRISIL AA+ Medium Term Bond Index | 3.19 | Moderately High |
| 29 | CRISIL AA+ Short Term Bond Index | 3.00 | Moderate |
| 30 | CRISIL AAA 1 to 3 Year Short Term Bond Index | 1.83 | Low to Moderate |
| 31 | CRISIL AAA Long Term Bond Index | 2.77 | Moderate |
| 32 | CRISIL AAA Medium Term Bond Index | 2.47 | Moderate |
| 33 | CRISIL AAA Short Term Bond Index | 1.84 | Low to Moderate |
| 34 | CRISIL AAA up to 1 Year Short Term Bond Index | 1.60 | Low to Moderate |
| 35 | CRISIL Banking and PSU Debt Index | 2.28 | Moderate |
| 36 | CRISIL Broad Based Gilt Index | 2.64 | Moderate |
| 37 | CRISIL Composite AA Long Term Bond Index | 3.93 | Moderately High |
| 38 | CRISIL Composite AA Medium Term Bond Index | 3.69 | Moderately High |
| 39 | CRISIL Composite AA Short Term Bond Index | 3.66 | Moderately High |

| Sr. No. | Index Name | Riskometer Score | Riskometer |
|---------|---|------------------|-----------------|
| 40 | CRISIL Composite Bond Index | 2.52 | Moderate |
| 41 | CRISIL Composite CD Index | 2.02 | Moderate |
| 42 | CRISIL Composite CP Index | 3.41 | Moderately High |
| 43 | CRISIL Composite Credit Risk Index | 3.77 | Moderately High |
| 44 | CRISIL Composite Gilt Index | 2.65 | Moderate |
| 45 | CRISIL Composite T-Bill Index | 1.09 | Low to Moderate |
| 46 | CRISIL Corporate Bond Composite Index | 2.47 | Moderate |
| 47 | CRISIL Dynamic Debt Index | 2.70 | Moderate |
| 48 | CRISIL Dynamic Gilt Index | 2.66 | Moderate |
| 49 | CRISIL FPI Index | 2.70 | Moderate |
| 50 | CRISIL Liquid Debt Index | 1.26 | Low to Moderate |
| 51 | CRISIL Long Term Corporate Bond Index | 2.81 | Moderate |
| 52 | CRISIL Long Term Debt Index | 2.78 | Moderate |
| 53 | CRISIL Long Term Gilt Index | 2.65 | Moderate |
| 54 | CRISIL Low Duration Debt Index | 2.42 | Moderate |
| 55 | CRISIL Medium Term Corporate Bond Index | 2.59 | Moderate |
| 56 | CRISIL Medium Term Credit Risk Index | 3.75 | Moderately High |
| 57 | CRISIL Medium Term Debt Index | 2.53 | Moderate |
| 58 | CRISIL Medium Term Gilt Index | 2.66 | Moderate |
| 59 | CRISIL Medium To Long Term Banking Debt Index | 3.29 | Moderately High |
| 60 | CRISIL Medium To Long Term Debt Index | 2.72 | Moderate |
| 61 | CRISIL Medium to Long Term PSU Debt Index | 2.75 | Moderate |
| 62 | CRISIL Money Market Index | 2.26 | Moderate |
| 63 | CRISIL Money Market Index-Insurance | 1.97 | Low to Moderate |
| 64 | CRISIL Overnight Index | 1.00 | Low |
| 65 | CRISIL Short Term Bond Index | 2.04 | Moderate |
| 66 | CRISIL Short Term Corporate Bond Index | 2.13 | Moderate |
| 67 | CRISIL Short Term Credit Risk Index | 3.64 | Moderately High |
| 68 | CRISIL Short Term Gilt Index | 2.00 | Low to Moderate |
| 69 | CRISIL Short Term PSU Debt Index | 1.68 | Low to Moderate |
| 70 | CRISIL Ultra Short Term Debt Index | 2.44 | Moderate |
| 71 | CRISIL Up to 91-Day CD Index | 1.36 | Low to Moderate |
| 72 | CRISIL Up to 91-Day CP Index | 1.46 | Low to Moderate |
| 73 | CRISIL Short Term Banking Debt Index | 2.86 | Moderate |
| 74 | CRISIL 1 Month CD Index | 2.30 | Moderate |
| 75 | CRISIL 1 Month CP Index | 2.93 | Moderate |
| 76 | CRISIL 10 Year SDL Index | 2.67 | Moderate |
| 77 | CRISIL 1 Month T-bill Index | 1.00 | Low |
| 78 | CRISIL 2 Month T-bill Index | 1.00 | Low |
| 79 | CRISIL Arbitrage Index | 0.38 | Low |
| 80 | CRISIL Equity Savings Index | 2.92 | Moderate |
| 81 | CRISIL Hybrid 35+65 - Aggressive Index | 5.25 | Very High |

| Sr. No. | Index Name | Riskometer Score | Riskometer |
|---------|--|------------------|-----------------|
| 82 | CRISIL Hybrid 85+15 - Conservative Index | 3.14 | Moderately High |
| 83 | CRISIL Short Term Debt Hybrid 60+40 Index | 3.90 | Moderately High |
| 84 | CRISIL Short Term Debt Hybrid 75+25 Index | 3.20 | Moderately High |
| 85 | CRISIL Hybrid 50+50 - Moderate Index | 4.61 | High |
| 86 | CRISIL Hybrid 65+35 - Conservative Index | 3.97 | Moderately High |
| 87 | CRISIL Hybrid 25+75 - Aggressive Index | 5.69 | Very High |
| 88 | CRISIL Hybrid 75+25 - Conservative Index | 3.55 | Moderately High |
| 89 | CRISIL – Aggressive Credit Debt Term Index | 5.27 | Very High |
| 90 | CRISIL Corporate Debt A-II Index | 1.88 | Low to Moderate |
| 91 | CRISIL Banking & PSU Debt A-II Index | 2.03 | Moderate |
| 92 | CRISIL Corporate Bond A-II Index | 1.80 | Low to Moderate |
| 93 | CRISIL Credit Risk Debt B-II Index | 3.35 | Moderately High |
| 94 | CRISIL Dynamic Bond A-III Index | 2.63 | Moderate |
| 95 | CRISIL Liquid Debt A-I Index | 1.41 | Low to Moderate |
| 96 | CRISIL Long Duration Debt A-III Index | 2.69 | Moderate |
| 97 | CRISIL Low Duration Debt A-I Index | 1.65 | Low to Moderate |
| 98 | CRISIL Medium Duration Debt A-III Index | 2.39 | Moderate |
| 99 | CRISIL Medium To Long Duration Debt A-III Index | 2.63 | Moderate |
| 100 | CRISIL Money Market A-I Index | 1.60 | Low to Moderate |
| 101 | CRISIL Short Duration Debt A-II Index | 1.99 | Low to Moderate |
| 102 | CRISIL Ultra Short Duration Debt A-I Index | 1.42 | 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 | 1.34 | Low to Moderate |
| 21 | CRISIL-IBX 90:10 SDL Plus Gilt Index - April 2032 | 2.67 | Moderate |

| Sr. No. | Index Name | Riskometer Score | Riskometer |
|---------|---|------------------|-----------------|
| 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 | 1.67 | Low to Moderate |
| 29 | CRISIL-IBX SDL Index - June 2032 | 2.67 | Moderate |
| 30 | CRISIL-IBX SDL Index - June 2034 | 2.67 | Moderate |
| 31 | CRISIL-IBX AAA Financial Services Index – Sep 2027 | 2.23 | Moderate |
| 32 | CRISIL-IBX AAA NBFC Index – June 2027 | 2.33 | Moderate |
| 33 | CRISIL-IBX AAA NBFC-HFC Index - Sep 2026 | 2.00 | Low to Moderate |
| 34 | CRISIL-IBX AAA Financial Services Index – Dec 2026 | 1.88 | Low to Moderate |
| 35 | CRISIL-IBX AAA Financial Services Index – Jan 2028 | 2.22 | Moderate |
| 36 | CRISIL-IBX AAA NBFC-HFC Index - Dec 2025 | 2.00 | Low to Moderate |
| 37 | CRISIL-IBX AAA NBFC-HFC Index – Jun 2027 | 2.33 | Moderate |
| 38 | CRISIL-IBX Financial Services 3-6 Months Debt Index | 1.72 | Low to Moderate |

About Crisil Intelligence (formerly Market Intelligence & Analytics)

Crisil Intelligence is a leading provider of research, consulting, risk solutions and advanced data analytics, serving clients across government, private and public enterprises. We leverage our expertise in data-driven insights and strong benchmarking capabilities to help clients navigate complex external ecosystems, identify opportunities and mitigate risks. By combining cutting-edge analytics, machine learning and AI capabilities with deep industry knowledge, we empower our clients to make informed decisions, drive business growth and build resilient capacities.

For more information, visit Intelligence.CRISIL.com

About Crisil

Crisil is a global, insights-driven analytics company. Our extraordinary domain expertise and analytical rigour help clients make mission-critical decisions with confidence.

Large and highly respected firms partner with us for the most reliable opinions on risk in India, and for uncovering powerful insights and turning risks into opportunities globally. We are integral to multiplying their opportunities and success.

Headquartered in India, Crisil is majority owned by S&P Global.

Founded in 1987 as India's first credit rating agency, our expertise today extends across businesses: Crisi Ratings, Crisil Intelligence, Crisil Coalition Greenwich and Crisil Integral IQ.

Our globally diverse workforce operates in the Americas, Asia-Pacific, Europe, Australia and the Middle East, setting the standards by which industries are measured.

For more information, visit www.CRISIL.com

Connect with us: [LinkedIn](#) | [Twitter](#)