



CRISIL-AMFI MF Performance Indices

Methodology Document

Research

CRISIL
An S&P Global Company



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About the Index

CRISIL - AMFI MF Performance Indices seeks to track the performance of the mutual funds across various categories.

Features

- Total Return Index, adjusted for corporate action in the mutual fund schemes
- Index portfolio marked-to-market on a daily basis using adjusted Net Asset Value (NAV)
- Funds which are ranked under CRISIL Mutual Fund ranking are part of the index.
- Index values are calculated on daily basis using chain-link method

Methodology

- **Constituents**
 - Mutual fund schemes ranked in the CRISIL Mutual Fund Rankings have been considered
 - Eligibility of funds are based on minimum NAV history and a minimum AUM
- **Construction**
 - Chain link method
 - Asset weighted returns
 - Quarterly rebalancing

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For more information on indices please visit <http://crisil.com/capital-markets/indices.html>.

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