



CRISIL - AMFI GILT Fund Performance Index

Factsheet – March 2018

Research

CRISIL
An S&P Global Company



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About the Index

CRISIL - AMFI Gilt Fund Performance Index seeks to track the performance of the gilt funds

Features and Characteristics

- Base date for the Index : April 01, 2000
- 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)
- Gilt 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**
 - Gilt funds which are ranked under CRISIL Mutual Fund ranking are part of the index
 - Eligibility of funds are based on minimum NAV history and a minimum AUM
- **Construction**
 - Chain link method
 - Asset weighted returns
 - Quarterly rebalancing

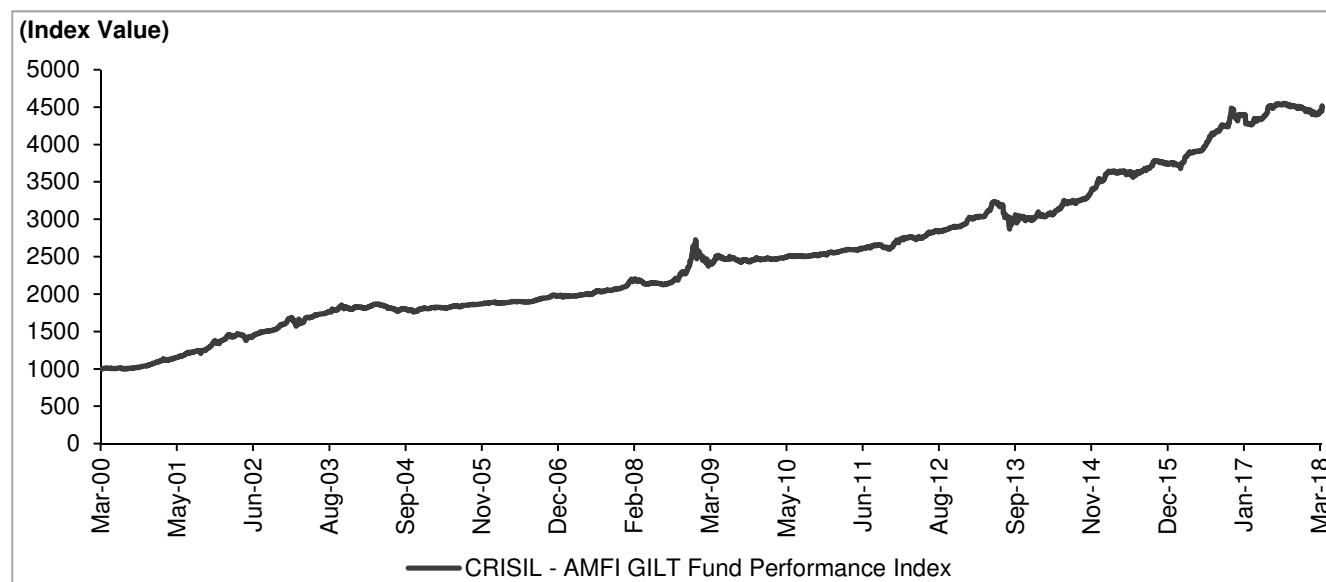


CRISIL - AMFI GILT Fund Performance Index: Constituent Details – March 2018

The schemes that form part of the index as of March 31, 2018 are as follows:

Sr. No.	Fund Name	Category Name	Scheme Name
1	Aditya Birla Sun Life Mutual Fund	Gilt Schemes	Aditya Birla Sun Life Gilt Plus - PF Plan
2	Canara Robeco Mutual Fund	Gilt Schemes	Canara Robeco Gilt PGS
3	DHFL Pramerica Mutual Fund	Gilt Schemes	DHFL Pramerica Gilt Fund
4	DSP BlackRock Mutual Fund	Gilt Schemes	DSP BlackRock Govt Sec Fund
5	Edelweiss Mutual Fund	Gilt Schemes	Edelweiss Government Securities Fund
6	Franklin Templeton Mutual Fund	Gilt Schemes	Franklin India G-Sec Fund - Long Term Plan
7	HDFC Mutual Fund	Gilt Schemes	HDFC Gilt Fund - Long Term Plan
8	ICICI Prudential Mutual Fund	Gilt Schemes	ICICI Prudential Gilt - Investment - PF Option
9	ICICI Prudential Mutual Fund	Gilt Schemes	ICICI Prudential Long Term Gilt Fund
10	IDFC Mutual Fund	Gilt Schemes	IDFC G Sec Fund - Investment Plan
11	IDFC Mutual Fund	Gilt Schemes	IDFC G Sec Fund - PF Plan
12	Kotak Mahindra Mutual Fund	Gilt Schemes	Kotak Gilt - Investment
13	L&T Mutual Fund	Gilt Schemes	L&T Gilt
14	LIC Mutual Fund	Gilt Schemes	LIC MF G-Sec Fund
15	Reliance Mutual Fund	Gilt Schemes	Reliance Gilt Securities Fund
16	SBI Mutual Fund	Gilt Schemes	SBI Magnum Gilt Fund - Long Term
17	Tata Mutual Fund	Gilt Schemes	Tata Gilt Mid Term Fund
18	Tata Mutual Fund	Gilt Schemes	Tata Gilt Securities Fund
19	UTI Mutual Fund	Gilt Schemes	UTI Gilt Advantage Fund - Long Term Plan

CRISIL - AMFI GILT Fund Performance Index: Performance Details – March 2018



Index	1 Year (%)	2 Years (%)	3 Years (%)	4 Years (%)	5 Years (%)	7 Years (%)	10 Years (%)
CRISIL - AMFI GILT Fund Performance Index	3.73	8.20	7.39	9.90	8.21	8.21	7.72

Returns as on March 28, 2018

Returns for period greater than one year are annualised returns

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