



CRISIL - AMFI Liquid Fund Performance Index

Factsheet – March 2018

Research

CRISIL
An S&P Global Company



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About the Index

CRISIL - AMFI Liquid Fund Performance Index seeks to track the performance of the liquid 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)
- Liquid 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**
 - Liquid funds ranked in the CRISIL Mutual Fund Rankings 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

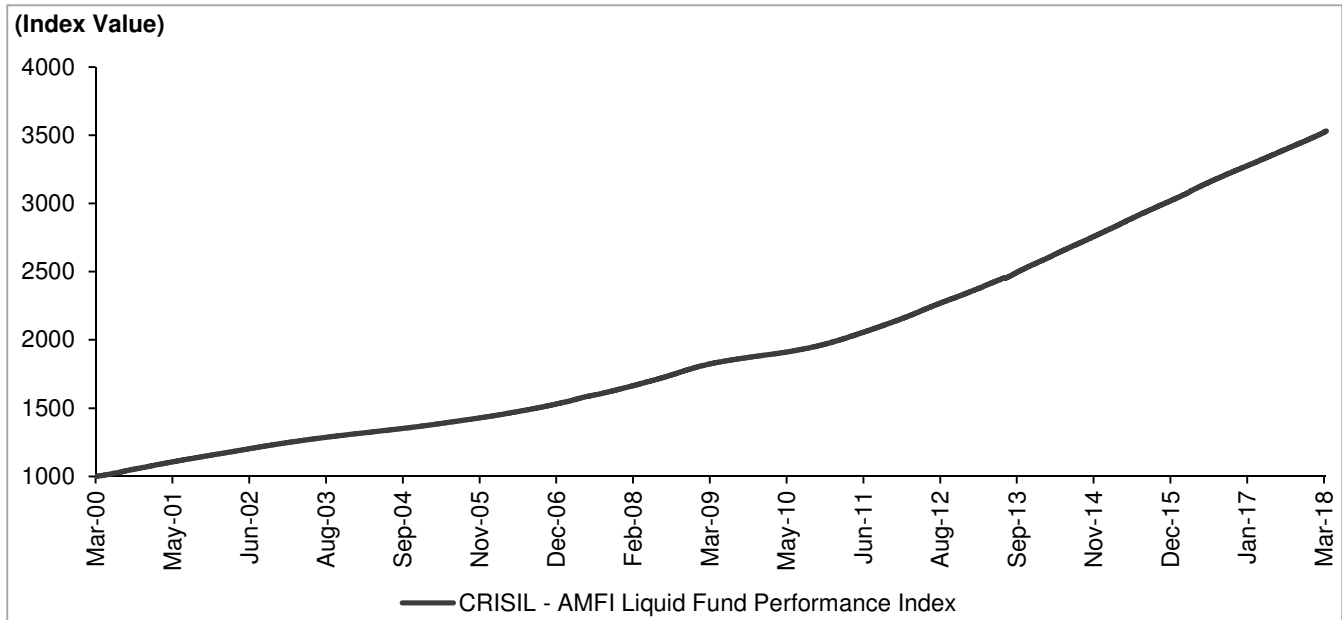


CRISIL - AMFI Liquid Fund Performance Index: Constituent Details – March 2018

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	Liquid Schemes	Aditya Birla Sun Life Cash Plus
2	Aditya Birla Sun Life Mutual Fund	Liquid Schemes	Aditya Birla Sun Life Floating Rate Fund - Short Term
3	Axis Mutual Fund	Liquid Schemes	Axis Liquid Fund
4	Baroda Pioneer Mutual Fund	Liquid Schemes	Baroda Pioneer Liquid Fund
5	BNP Paribas Mutual Fund	Liquid Schemes	BNP Paribas Overnight Fund
6	DHFL Pramerica Mutual Fund	Liquid Schemes	DHFL Pramerica Insta Cash Plus Fund
7	DSP BlackRock Mutual Fund	Liquid Schemes	DSP BlackRock Liquidity Fund
8	Franklin Templeton Mutual Fund	Liquid Schemes	Franklin India Treasury Management Account
9	HDFC Mutual Fund	Liquid Schemes	HDFC Cash Management Fund - Savings Plan
10	HDFC Mutual Fund	Liquid Schemes	HDFC Liquid Fund
11	HSBC Mutual Fund	Liquid Schemes	HSBC Cash Fund
12	ICICI Prudential Mutual Fund	Liquid Schemes	ICICI Prudential Liquid Plan
13	ICICI Prudential Mutual Fund	Liquid Schemes	ICICI Prudential Money Market Fund
14	IDBI Mutual Fund	Liquid Schemes	IDBI Liquid Fund
15	IDFC Mutual Fund	Liquid Schemes	IDFC Cash Fund
16	Indiabulls Mutual Fund	Liquid Schemes	Indiabulls Liquid Fund
17	Invesco Mutual Fund	Liquid Schemes	Invesco India Liquid Fund
18	JM Financial Mutual Fund	Liquid Schemes	JM High Liquidity Fund
19	Kotak Mahindra Mutual Fund	Liquid Schemes	Kotak Floater - Short Term
20	Kotak Mahindra Mutual Fund	Liquid Schemes	Kotak Liquid
21	L&T Mutual Fund	Liquid Schemes	L&T Liquid Fund
22	LIC Mutual Fund	Liquid Schemes	LIC MF Liquid Fund
23	Mahindra Mutual Fund	Liquid Schemes	Mahindra Liquid Fund
24	Reliance Mutual Fund	Liquid Schemes	Reliance Liquid Fund - Cash Plan
25	Reliance Mutual Fund	Liquid Schemes	Reliance Liquid Fund - Treasury Plan
26	Reliance Mutual Fund	Liquid Schemes	Reliance Liquidity Fund
27	SBI Mutual Fund	Liquid Schemes	SBI Magnum InstaCash
28	SBI Mutual Fund	Liquid Schemes	SBI Premier Liquid Fund
29	Sundaram Mutual Fund	Liquid Schemes	Sundaram Money Fund
30	Tata Mutual Fund	Liquid Schemes	Tata Liquid Fund
31	Tata Mutual Fund	Liquid Schemes	Tata Money Market Fund
32	Union Mutual Fund	Liquid Schemes	Union Liquid Fund
33	UTI Mutual Fund	Liquid Schemes	UTI Liquid Cash Plan
34	UTI Mutual Fund	Liquid Schemes	UTI Money Market Fund

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



Index	1 Year (%)	2 Years (%)	3 Years (%)	4 Years (%)	5 Years (%)	7 Years (%)	10 Years (%)
CRISIL - AMFI Liquid Fund Performance Index	6.67	6.96	7.37	7.76	8.08	8.32	7.69

Returns as on March 28, 2018

Returns for period greater than one year are annualised returns

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