



CRISIL - AMFI Ultra Term Debt Fund Performance Index

Factsheet – March 2018

Research

CRISIL
An S&P Global Company



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About the Index

CRISIL - AMFI Ultra Short Fund Performance Index seeks to track the performance of the ultra short funds.

Features and Characteristics

- Base date for the Index: April 01, 2007
- 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)
- Ultra Short 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**
 - Ultra short 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

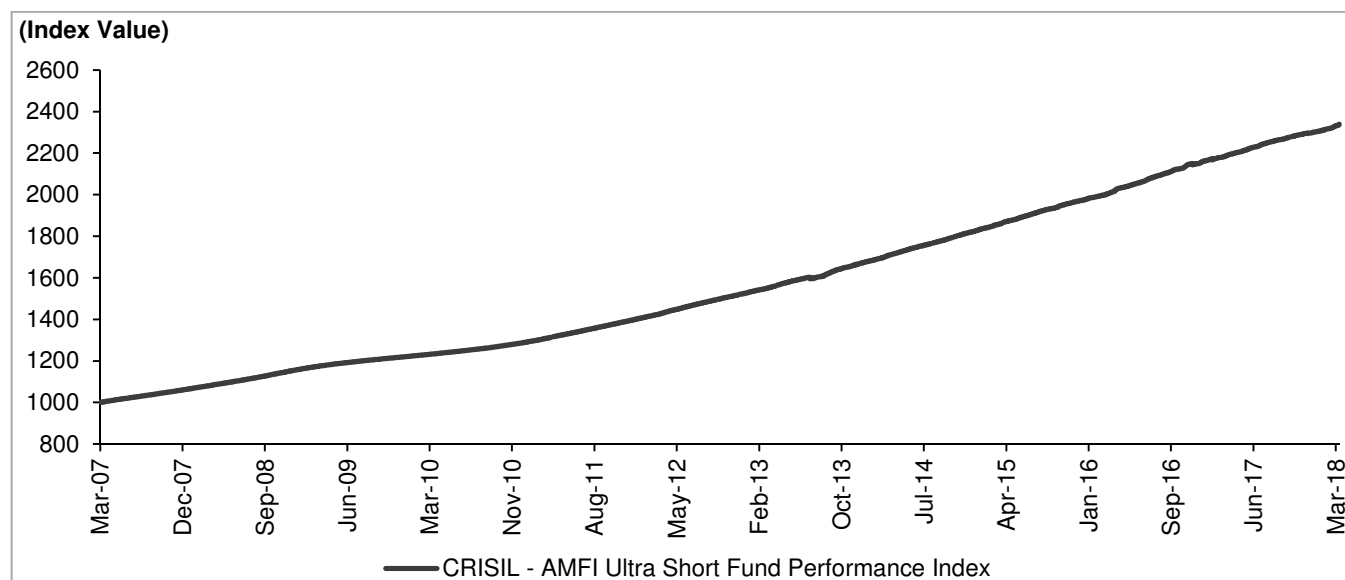


CRISIL - AMFI Ultra Term Debt Fund Performance Index: Constituent Details – March 2018

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	Ultra Short Term Debt Schemes	Aditya Birla Sun Life Cash Manager
2	Aditya Birla Sun Life Mutual Fund	Ultra Short Term Debt Schemes	Aditya Birla Sun Life Savings Fund
3	Axis Mutual Fund	Ultra Short Term Debt Schemes	Axis Banking & PSU Debt Fund
4	Axis Mutual Fund	Ultra Short Term Debt Schemes	Axis Treasury Advantage Fund
5	Baroda Pioneer Mutual Fund	Ultra Short Term Debt Schemes	Baroda Pioneer Treasury Advantage Fund
6	BOI AXA Mutual Fund	Ultra Short Term Debt Schemes	BOI AXA Treasury Advantage Fund
7	Canara Robeco Mutual Fund	Ultra Short Term Debt Schemes	Canara Robeco Savings Plus Fund
8	DHFL Pramerica Mutual Fund	Ultra Short Term Debt Schemes	DHFL Pramerica Low Duration Fund DHFL Pramerica Short Term Floating Rate Fund
9	DHFL Pramerica Mutual Fund	Ultra Short Term Debt Schemes	
10	DHFL Pramerica Mutual Fund	Ultra Short Term Debt Schemes	DHFL Pramerica Ultra Short Term Fund
11	DSP BlackRock Mutual Fund	Ultra Short Term Debt Schemes	DSP BlackRock Low Duration Fund
12	DSP BlackRock Mutual Fund	Ultra Short Term Debt Schemes	DSP BlackRock Money Manager Fund
13	Franklin Templeton Mutual Fund	Ultra Short Term Debt Schemes	Franklin India Ultra Short Bond Fund HDFC Cash Management Fund - Treasury Advantage Plan HDFC Floating Rate Income Fund - Short Term Plan
14	HDFC Mutual Fund	Ultra Short Term Debt Schemes	
15	HDFC Mutual Fund	Ultra Short Term Debt Schemes	
16	ICICI Prudential Mutual Fund	Ultra Short Term Debt Schemes	ICICI Prudential Flexible Income Plan
17	ICICI Prudential Mutual Fund	Ultra Short Term Debt Schemes	ICICI Prudential Savings Fund
18	IDBI Mutual Fund	Ultra Short Term Debt Schemes	IDBI Ultra Short Term Fund
19	IDFC Mutual Fund	Ultra Short Term Debt Schemes	IDFC Money Manager Fund - Treasury Plan
20	IDFC Mutual Fund	Ultra Short Term Debt Schemes	IDFC Ultra Short Term Fund
21	Indiabulls Mutual Fund	Ultra Short Term Debt Schemes	Indiabulls Ultra Short Term Fund
22	Invesco Mutual Fund	Ultra Short Term Debt Schemes	Invesco India Medium Term Bond Fund
23	Invesco Mutual Fund	Ultra Short Term Debt Schemes	Invesco India Ultra Short Term Fund
24	JM Financial Mutual Fund	Ultra Short Term Debt Schemes	JM Money Manager Fund - Super Plus Plan
25	Kotak Mahindra Mutual Fund	Ultra Short Term Debt Schemes	Kotak Low Duration Fund
26	Kotak Mahindra Mutual Fund	Ultra Short Term Debt Schemes	Kotak Treasury Advantage Fund
27	L&T Mutual Fund	Ultra Short Term Debt Schemes	L&T Ultra Short Term Fund
28	LIC Mutual Fund	Ultra Short Term Debt Schemes	LIC MF Savings Plus Fund
29	Motilal Oswal Mutual Fund	Ultra Short Term Debt Schemes	Motilal Oswal Ultra Short Term Fund
30	PRINCIPAL Mutual Fund	Ultra Short Term Debt Schemes	Principal Low Duration Fund
31	Reliance Mutual Fund	Ultra Short Term Debt Schemes	Reliance Medium Term Fund
32	Reliance Mutual Fund	Ultra Short Term Debt Schemes	Reliance Money Manager Fund
33	SBI Mutual Fund	Ultra Short Term Debt Schemes	SBI Savings Fund
34	SBI Mutual Fund	Ultra Short Term Debt Schemes	SBI Treasury Advantage Fund
35	SBI Mutual Fund	Ultra Short Term Debt Schemes	SBI Ultra Short Term Debt Fund
36	Sundaram Mutual Fund	Ultra Short Term Debt Schemes	Sundaram Ultra Short Term Fund
37	Tata Mutual Fund	Ultra Short Term Debt Schemes	Tata Ultra Short Term Fund
38	UTI Mutual Fund	Ultra Short Term Debt Schemes	UTI Floating Rate Fund - STP
39	UTI Mutual Fund	Ultra Short Term Debt Schemes	UTI Treasury Advantage Fund

CRISIL - AMFI Ultra Term Debt Fund Performance Index: Performance Details – March 2018



Index	1 Year (%)	2 Years (%)	3 Years (%)	4 Years (%)	5 Years (%)	7 Years (%)	10 Years (%)
CRISIL - AMFI Ultra Term Debt Fund Performance Index	6.81	7.62	7.87	8.17	8.42	8.60	7.99

Returns as on March 28, 2018

Returns for period greater than one year are annualised returns

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