



# **CRISIL Composite Bond Fund Index**



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## About the Index

CRISIL Composite Bond Fund Index seeks to track the performance of a debt portfolio that includes government securities and AAA/AA+/AA rated corporate bonds across maturities

## Features

- Total Return Index seeking to capture coupon and price returns of the underlying portfolio
- Base date for the Index : March 31, 2002
- 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 AA and AA+ Long Term Bond Index
  - CRISIL AAA Medium Term Bond Index
  - CRISIL AA and AA+ Medium Term Bond Index
  - CRISIL AAA Short Term Bond Index
  - CRISIL AA and AA+ Short Term Bond Index

## Key Characteristics

- **Rich history:** CRISIL Composite Bond Fund Index has an inception date of March 31, 2002. Thus the index has been in existence over a decade, seen multiple interest rate cycles, and has stood the test of time
- **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 to each of the sub-indices will be reviewed annually
- Index valued on a daily basis using CRISIL Valuation services



## CRISIL Composite Bond Fund Index: Asset Allocation - April 2018

The securities that form part of the index with effect from April 02, 2018 are as follows:

Sub-index	Weight
CRISIL Composite Gilt Index	45%
CRISIL AAA Long Term Bond Index	12%
CRISIL AA and AA+ Long Term Bond Index	10%
CRISIL AAA Medium Term Bond Index	15%
CRISIL AA and AA+ Medium Term Bond Index	4%
CRISIL AAA Short Term Bond Index	11%
CRISIL AA and AA+ Short Term Bond Index	3%
Total	100%

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