

## **CRISIL FPI Index**

Criteria Change Document – 02 May, 2018

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## About the Index

CRISIL FPI Index seeks to represent the investments of foreign portfolio investors in Indian debt market by tracking the performance of a debt portfolio that includes government securities and AAA/AA rated corporate bonds, which will be compliant to the regulatory guidelines put forth for Foreign Portfolio Investors with regards to the fixed income market.

## Current Composition:-

Derived index from the following sub-indices

- CRISIL Long Term Gilt Index
- CRISIL Medium Term Gilt Index
- CRISIL AAA Long Term Bond Index
- CRISIL AAA Medium Term Bond Index
- CRISIL AA and AA+ Long Term Bond Index
- CRISIL AA and AA+ Medium Term Bond Index

## Revised Composition Effective 02 May 2018:-

Following sub-indices will form a part of CRISIL FPI Index:

- CRISIL Composite Gilt Index
- CRISIL AAA Long Term Bond Index
- CRISIL AAA Medium Term Bond Index
- CRISIL AAA Short Term Bond Index
- CRISIL AA and AA+ Long Term Bond Index
- CRISIL AA and AA+ Medium Term Bond Index
- CRISIL AA and AA+ Short Term Bond Index

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