

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
INE090A08UB4	9.15% ICICI 20-March-2099 BASEL III (CALL OPT 20-JUNE-2023)	Monetary intermediation of cor	1	10,60,472	10.04%	[ICRA]AA+
INE062A08199	9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MARCH-2024)	Monetary intermediation of cor	1	10,70,597	10.14%	CRISIL AA+
	Subtotal A			21,31,069	20.18%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		83,00,794	78.61%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		19,987	0.19%	
	- Other Current Assets (Accrued Interest)		1,22,671	1.16%	
	Net Current assets		(14,636)	-0.14%	
	Sub Total B		84,28,817	79.82%	
	GRAND TOTAL (sub total A + sub total B)		1,05,59,886	100.00%	

Average Maturity of Portfolio (in yrs)	2.86
Modified Duration (in yrs)	2.34
Yield to Maturity (%) (annualised)(at market price)	6.65%
Net Asset Value	12.4122
Net asset value last month	12.3500
Total investment in Infrastructure	-
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

CREDIT RATING EXPOSURE			Market Value	% of Portfolio	Ratings
Securities					
Central Govt. Securities					
State Development Loans					
AAA / Equivalent			-	-	
A1+ (For Commercial Paper)			-	-	
AA+ / Equivalent			21,31,069	20.18%	