

ISIN No.	Name of the Instrument	Industry	Quantity	Market Value	% of Portfolio	Ratings
INE062A08199	9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MARCH-2024)	Monetary intermediation of cor	1	10,69,180	9.76%	CRISIL AA+
INE090A08UB4	9.15% ICICI 20-March-2099 BASEL III (CALL OPT 20-JUNE-2023)	Monetary intermediation of cor	1	10,53,958	9.62%	[ICRA]AA+
	Subtotal A			21,23,138	19.38%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		86,70,344	79.13%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		26,282	0.24%	
	- Other Current Assets (Accrued Interest)		1,37,449	1.25%	
	Net Current assets		(472)	0.00%	
	Sub Total B		88,33,603	80.62%	
	GRAND TOTAL (sub total A + sub total B)		1,09,56,741	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	12.4415
Net asset value last month	12.4122
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		21,23,138	19.38%	