

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	10,62,854	10.43%	[ICRA]AA+
INE062A08199	9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MARCH-2024)	Monetary intermediation of cor	1	10,55,239	10.35%	CRISIL AA+
	Subtotal A			21,18,093	20.78%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		79,63,966	78.13%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		6,068	0.06%	
	- Other Current Assets (Accrued Interest)		1,05,345	1.03%	
	Net Current assets		(297)	0.00%	
	Sub Total B		80,75,083	79.22%	
	GRAND TOTAL (sub total A + sub total B)		1,01,93,176	100.00%	

Average Maturity of Portfolio (in yrs)	2.94	-
Modified Duration (in yrs)	2.41	
Yield to Maturity (%)	6.93%	
Net Asset Value	12.3500	
Net asset value last month	12.2888	
Total investment in Infrastructure	-	
Total outstanding exposure to derivatives	Nil	
Total NPA provided for	Nil	

CREDIT RATING EXPOSURE					
Securities			Market Value	% of Portfolio	Ratings
Central Govt. Securities					
State Development Loans					
AAA / Equivalent			-	-	
A1+ (For Commercial Paper)			-	-	
AA+ / Equivalent			21,18,093	20.78%	