

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	10,55,741	10.66%	CRISIL AA+
INE090A08UB4	9.15% ICICI 20-March-2099 BASEL III (CALL OPT 20-JUNE-2023)	Monetary intermediation of cor	1	10,47,075	10.57%	[ICRA]AA+
	Subtotal A			21,02,816	21.23%	

	Money Market Instruments:-		Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		77,11,422	77.85%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		23,707	0.24%	
	- Other Current Assets (Accrued Interest)		90,567	0.91%	
	Net Current assets		(23,338)	-0.24%	
	Sub Total B		78,02,358	78.77%	
	GRAND TOTAL (sub total A + sub total B)		99,05,174	100.00%	

Average Maturity of Portfolio (in yrs)	3.02
Modified Duration (in yrs)	0.07
Yield to Maturity (%) (annualised)(at market price)	2.48
Net Asset Value	12.2888
Net asset value last month	12.2299
Total investment in Infrastructure	-
Total outstanding exposure to derivatives	Nil
Total NPA provided for	Nil

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CREDIT RATING EXPOSURE					
Securities			Market Value	% of Portfolio	Ratings
Central Govt. Securities					
State Development Loans					
AAA / Equivalent			-	-	
A1+ (For Commercial Paper)			-	-	
AA+ / Equivalent			10,47,075	10.57%	