

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	10,32,776	8.01%	[ICRA]AA+
INE062A08199	9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MARCH-2024)	Monetary intermediation of cor	1	10,43,651	8.10%	CRISIL AA+
	Subtotal A			20,76,427	16.11%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		94,60,912	73.39%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		12,77,944	9.91%	
	- Other Current Assets (Accrued Interest)		89,322	0.69%	
	Net Current assets		(12,775)	-0.10%	
	Sub Total B		1,08,15,402	83.89%	
	GRAND TOTAL (sub total A + sub total B)		1,28,91,829	100.00%	

Average Maturity of Portfolio (in yrs)	2.52
Modified Duration (in yrs)	2.09
Yield to Maturity (%) (annualised)(at market price)	8.71%
Net Asset Value	12.5199
Net asset value last month	12.4649
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		20,76,427	16.11%	