

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	10,59,745	9.42%	CRISIL AA+
INE090A08UB4	9.15% ICICI 20-March-2099 BASEL III (CALL OPT 20-JUNE-2023)	Monetary intermediation of cor	1	10,45,916	9.29%	[ICRA]AA+
	Subtotal A			21,05,661	18.71%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		86,94,038	77.26%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		3,71,603	3.30%	
	- Other Current Assets ( Accrued Interest )		1,51,718	1.35%	
	Net Current assets		(69,534)	-0.62%	
	Sub Total B		91,47,825	81.29%	
	<b>GRAND TOTAL (sub total A + sub total B)</b>		<b>1,12,53,486</b>	<b>100.00%</b>	

Average Maturity of Portfolio (in yrs)	2.69
Modified Duration (in yrs)	2.18
Yield to Maturity (%) (annualised)(at market price)	7.05%
Net Asset Value	12.4643
Net asset value last month	12.4415
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			21,05,661	18.71%	