

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	10,24,973	8.22%	[ICRA]AA+
INE062A08199	9.45% SBI 22-March-2099 BASEL III (CALL OPT 22-MARCH-2024)	Monetary intermediation of cor	1	10,38,807	8.33%	CRISIL AA+
	Subtotal A			20,63,780	16.55%	

Money Market Instruments:-			Market Value	% of Portfolio	Ratings
	- Treasury Bills		Nil	-	
	- Money Market Mutual Funds		1,03,30,348	82.85%	
	- Certificate of Deposits / Commercial Papers		Nil	-	
	- Application Pending Allotment		Nil	-	
	- Bank Fixed Deposits (< 1 Year)		Nil	-	
	- Cash/ Cash Equivalent & Net Current Assets		46,487	0.37%	
	- Other Current Assets (Accrued Interest)		74,034	0.59%	
	Net Current assets		(45,284)	-0.36%	
	Sub Total B		1,04,05,586	83.45%	
	GRAND TOTAL (sub total A + sub total B)		1,24,69,366	100.00%	

Average Maturity of Portfolio (in yrs)	2.60
Modified Duration (in yrs)	2.19
Yield to Maturity (%) (annualised)(at market price)	7.89%
Net Asset Value	12.4649
Net asset value last month	12.4643
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		20,63,780	16.55%	